March 4, 2025
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KU-MATH

FinKont2: Hand-In Exercise #2

Answers (individually composed – but feel free to discuss in groups) must be handed in via Absalon no later than 23:59 CET on Tuesday March 11, 2025. There are 5 questions in the following – each worth 20 points and all closely related to

Poulsen (2025), "Secrets of Longstaff & Schwartz aged 23 3/4: Part I, the example" .

1. Table 1 in Poulsen (2025): Explain and replicate the numbers (which you might want to do in reverse order).

2. Table 2 in Poulsen (2025): Explain and replicate the numbers.

3. Solve question 1 from the 'Exercises for the reader'-section in Poulsen (2025).

I'm confident you could easily solve questions 2.-4. from Poulsen (2025) – so I'm not going to ask you to do that.

4. Solve question 5 from the 'Exercises for the reader'-section in Poulsen (2025).

5. Solve question 6 from the 'Exercises for the reader'-section in Poulsen (2025).