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Affine Diffusions and Related Processes: Simulation, Theory and Applications

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Gilles Pagès



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Numerical Probability Gilles Pagès, 2018-07-31 This textbook provides a self contained introduction to numerical methods in probability with a focus on applications to finance Topics covered include the Monte Carlo simulation including simulation of random variables variance reduction quasi Monte Carlo simulation and more recent developments such as the multilevel paradigm stochastic optimization and approximation discretization schemes of stochastic differential equations as well as optimal quantization methods The author further presents detailed applications to numerical aspects of pricing and hedging of financial derivatives risk measures such as value at risk and conditional value at risk implicitation of parameters and calibration Aimed at graduate students and advanced undergraduate students this book contains useful examples and over 150 exercises making it suitable for self study

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Diffusion Processes and Their Sample Paths K. Ito, Henry P. McKean, 1965

Multidimensional Diffusion Processes Daniel W. Stroock, 2006

Diffusion Processes Andrzej Pekalski, 2014-01-15

Workshop on Agent-Based Simulation of Diffusion Processes International Workshop on Agent-Based Simulation of Diffusion Processes (2010, Wien), Bernd Brandl, 2010

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