Premia 18
Approximation Methods

Topics:

Efficient Pricing of Commodity Options with Early-Exercise under the Ornstein–Uhlenbeck proc

Approximations for Spread options in the commodity market

Approximations for commodities

Multi-asset Spread Option Pricing and Hedging.

New approximations in local volatility models.

Asymptotic and exact pricing options on variance.

A Closed-Form Exact Solution for Pricing Variance Swaps with Stochastic Volatility

Pricing and hedging gap risk.

On the Fourier cosine series expansion (COS) method for stochastic control problems.

A Multifactor Volatility Heston Model.

General approximation schemes for option prices in stochastic volatility models.

Smart expansion and fast calibration for jump diffusions

Efficient pricing of Asian options under Levy processes based on Fourier cosine expansions. Part

On The Heston Model with Stochastic Interest Rates

Fourier cosine method for Variables Annuities

Stratified approximations for the pricing of options on average.

Efficient variations of the Fourier transform in applications to option pricing.

Two-dimensional Fourier cosine series expansion method for pricing financial options.

A Forward Solution for Computing Derivatives Exposure.

Volatility swaps and volatility options on discretely sampled realized variance.