MATEMATISKA INSTITUTIONEN
STOCKHOLMS UNIVERSITET
Avd. Matematik

SJÄLVSTÄNDIGT ARBETE I MATEMATIK

Måndagen den 20 juni kl. 9:00-10:00 presenterar Yiqun Zang sitt arbete “Monte Carlo and quasi-Monte Carlo Methods in pricing of Asian options” (15 högskolepoäng, grundnivå).

Handledare: Björn Bergstrand och Karl Rökaeus

Plats: Sal 32, hus 5, Kräftriket

Sammanfattning: In this thesis, we first study Monte Carlo simulation for pricing of options and then try to improve its precision and efficiency by quasi-Monte Carlo method. Since the key distinction between standard Monte Carlo and quasi-Monte Carlo is the different sequences they use, we will provide a detailed discussion about three standard low-discrepancy sequences usually used in quasi-Monte Carlo and find how to choose among them in different situations to achieve optimal results.

Alla intresserade är välkomna!