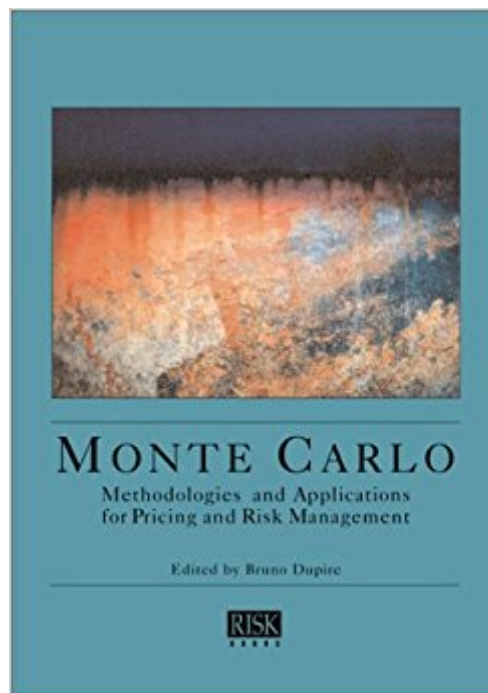




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# Monte Carlo Methodologies And Applications For Pricing And Risk Management



## Synopsis

This work is a useful reference book of classic research and new writing on the methodologies and applications of Monte Carlo simulation. It sets out to provide a unique route map, and is selected and introduced by leading practitioner and theoretician, Bruno Dupire. Topics include: dimension reduction and other ways of speeding Monte Carlo simulation; strata gems; Greeks in Monte Carlo; Monte Carlo simulation of options on joint minima and maxima; model calibration in the Monte Carlo framework; and numerical valuation of high-dimensional multivariate American securities.

## Book Information

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## Customer Reviews

This is a book along the lines of a Fabozzi text, where the editor - Bruno Dupire - at the behest of Risk Publications runs through the best articles written by practitioners on a topic of extreme importance to model developers, MBS/CMO/ABS quants, and other financial engineers who are interest in exploring numerical integration methods through simulation. I've read most of the books out there on MCS and this one is one of the best. I particularly enjoy the practical analyses presented, the benchmarking, the references, and the formulas. Well done.

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