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The subject of financial mathematics includes option pricing and portfolio optimization, stochastic integration, rigorous methods due to Ito and Feynman-Kac, Monte-Carlo simulation, among others. The prerequisite include a little measure theory, differential equations, and functional analysis.

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to risk management, from option pricing to model calibration can be solved efficiently using modern optimization techniques. This course discusses several classes of optimization problems (including linear, quadratic, integer, dynamic, stochastic, conic, and robust programming) encountered in financial models.

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## Optimization Methods in Finance

Portfolio optimization and American option pricing problems are among the most important problems in financial engineering. Portfolio optimization problems occur throughout the financial services as pension funds, mutual funds, insurance companies, endowments and other financial entities all face

## Duality Theory and Approximate Dynamic Programming for ...

Nikitas Stamatopoulos, Daniel J. Egger, Yue Sun, Christa Zoufal, Raban Iten, Ning Shen, and Stefan Woerner, *Quantum* 4, 291 (2020). We present a methodology to price options and portfolios of options on a gate-based quantum computer using amplitude estimation, an algorithm which provides a quadratic speedup compared to c...

## Option Pricing using Quantum Computers – Quantum

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Haugh (2007) used duality and approximate dynamic programming (ADP) methods to facilitate high-dimensional American option pricing and portfolio optimization. Zymler (2011) used robust portfolio optimization aimed to maximize the worst-case portfolio return for designing portfolios that include European-style options. This model trades off weak and strong guarantees on the worst-case portfolio return.

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Option Portfolio Selection with Generalized Entropic ...

To understand how to maximize the profit or revenue per customer when they face so many options, you need to adapt your research approach to a more holistic pricing and portfolio optimization. Traditional pricing research (e.g. Kano, SKIM Price Explorer, choice-based conjoint, etc.) typically focuses on determining the content and / or price sensitivity of the base offer or the willingness to pay for the value-added services, as two separate exercises. However, if you rely on such an ...

Webinar "Pricing beyond the standard: Portfolio ...

A standard (vanilla) option contract consists of the following parameters: option price, the underlying asset (mostly stocks), expiration date, and strike price. A call (put) option gives the option holder the right, rather than obligation, to buy (sell) the underlying asset by the expiration date for the strike price.

A Markowitz Portfolio Approach to Options Trading

Option pricing function for the Heston model based on the implementation by Christian Kahl, Peter Jäckel and Roger Lord. Includes Black-Scholes-Merton option pricing and implied volatility estimation. No Financial Toolbox required.

[option-pricing](#) · [GitHub Topics](#) · [GitHub](#)

Ralf Korn is the author of Option Pricing And Portfolio Optimization (4.50 avg rating, 2

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ratings, 0 reviews, published 2001), Monte Carlo Methods and Mod...

Ralf Korn (Author of Option Pricing And Portfolio ...

By the end of this course, students will be able to - Use reinforcement learning to solve classical problems of Finance such as portfolio optimization, optimal trading, and option pricing and risk management. - Practice on valuable examples such as famous Q-learning using financial problems.

Option Pricing and Portfolio Optimization Advanced REIT Portfolio Optimization Weak Convergence of Financial Markets Numerical Methods and Optimization in Finance Derivatives and Internal Models Quantitative Finance with Python Optimization Methods in Finance Alternative Investments and Strategies Option Pricing and Estimation of Financial Models with R Portfolio Optimization and Performance Analysis Financial Models Using Simulation and Optimization II Portfolio Construction and Analytics Portfolio Optimization Robust Portfolio Optimization and Management Optimal Portfolios with Stochastic Interest Rates and Defaultable Assets Monte Carlo and Quasi-Monte Carlo Methods 2008 Pricing Portfolio Credit Derivatives by Means of Evolutionary Algorithms An Undergraduate Introduction to Financial Mathematics American-Type Options Numerical Methods in Finance and Economics

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