

Premia 5

Approximation Methods

Routine ap_out_laplace.c
Routine ap_broadieglassermankou.c
Routine ap_fixedasian_fusaitagliani.c
Routine ap_fixedasian_laplace.c
Routine ap_fixedasian_levy.c
Routine ap_fixedasian_milevskyposner.c
Routine ap_fixedasian_thompsonlow.c
Routine ap_fixedasian_thompsonup.c
Routine ap_fixedasian_turnbullwakeman.c
Routine ap_fixedasian_zhang.c
Routine ap_floatingasian_zhang.c
Routine ap_bjerk sundstensland.c
Routine ap_bunchjohnsonn.c
Routine ap_carr_putamer.c
Routine ap_hostapletonsubrahmanyam.c
Routine ap_ju_putamer.c
Routine ap_lba.c
Routine ap_luba.c
Routine ap_mcmillan.c
Routine ap_waley.c
Routine ap_call_carr.c
Routine ap_put_carr.c

Topics:

Approximation for American Options

Laplace Transform for Asian and Double Barrier Options

Approximation for Asian Options I

Approximation for Asian Options II