

Premia 5

Tree Methods

Routine tr_ritchken_in.c
Routine tr_ritchken_out.c
Routine tr_dermarkani.c
Routine tr_ritchken_downin.c
Routine tr_ritchken_downout.c
Routine tr_ritchken_upin.c
Routine tr_ritchken_upout.c
Routine tr_rogersstapleton_downout.c
Routine tr_rogersstapleton_upout.c
Routine tr_asian_fsg.c
Routine tr_babbs_call.c
Routine tr_babbs_put.c
Routine tr_bbsr.c
Routine tr_coxcrossrubinstein.c
Routine tr_euler.c
Routine tr_extendedCRR.c
Routine tr_hullwhite.c
Routine tr_kamradritchken.c
Routine tr_lnthirdmoment.c
Routine tr_patry.c
Routine tr_patry1.c
Routine tr_thirdmoment.c
Routine tr_euler.c
Routine tr_boyleevninegibbs.c
Routine tr_kamradritchken.c
Routine tr_producttr.c

Topics:

Introduction to Tree methods in finance

Convergence result for Tree methods in finance

Forward Shooting Grid Methods

Variance Optimal Hedging for a given number of transactions