FIN 6930 Introduction to Computational Methods for Derivatives Pricing
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Course Description and Objective:
The goal of this course is to introduce basic computational tools widely used in option pricing. Topics covered include binomial and trinomial trees (or lattices), Monte Carlo simulation and finite-difference algorithms for standard and path-dependent options with American- and European-style exercise. Students are expected to be comfortable with differential calculus and elementary probability. The course will also serve as a vehicle for an introduction to MATLAB programming.