

# Numerical Methods in Finance

**An introduction to Financial mathematics**

(Abdus Salam - ICTP, Trieste, 17-19 December 2007)

**Marco Airoidi**

marco.airoidi@mediobanca.it

## *Agenda*

1. Introduction to plain vanilla and exotic options
2. Crude Monte Carlo method
3. Lab on Monte Carlo
4. Monte Carlo improvements
5. Lab on Monte Carlo with antithetic variables
6. Binomial Tree and lab
7. Finite Difference method (optional)

# Numerical Methods In Finance

**Thomas Griffiths**



## **Numerical Methods In Finance:**

## **Numerical Methods In Finance** Book Review: Unveiling the Power of Words

In some sort of driven by information and connectivity, the ability of words has be more evident than ever. They have the capacity to inspire, provoke, and ignite change. Such could be the essence of the book **Numerical Methods In Finance**, a literary masterpiece that delves deep into the significance of words and their affect our lives. Published by a renowned author, this captivating work takes readers on a transformative journey, unraveling the secrets and potential behind every word. In this review, we will explore the book is key themes, examine its writing style, and analyze its overall affect readers.

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