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Computational Methods for Option Pricing

In this study we primarily practice using Monte Carlo methods, which try to approximate a stock price or an option's value through a series of simulations. We consider two types of options. One is European call option and the holder can exercise the option only at the expiry.

Computational Methods for Option Pricing

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Pricing options under simultaneous

stochastic volatility ...

create two branches, one with the expected price in the next period in an upstate and the other for. the expected price in a downstate. These states are calculated by multiplying the current state by u. or d where u is the up-state factor and d is the down-state factor (McDonald):

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Y. Achdou and O. Pironneau : Computational Methods for Option Pricing, SIAM Frontiers in Applied Mathematics, SIAM Publishers, Philadelphia 2005. D. Lamberton and B. Lapeyre : Introduction to stochastic calculus Applied to Finance (second edition), Chapman & Hall/CRC Financial Mathematics Series, Taylor & Francis Publ. Boca Raton, London, New ...