

# ACCURATE AND EFFICIENT METHODS METHODS TO PRICE OPTIONS

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This project aims at developing accurate and efficient methods to numerically price methods. The methods are based on finite differences and/or radial basis functions. To model the price of the underlying asset(s) standard Black-Scholes is considered but possibly also stochastic volatility and/or jump in the underlying is introduced.

The method will be based on previous work by the group, see <http://www.it.uu.se/research/project/numfin>.

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