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Provides a treatment of the probabilistic theory behind the risk-neutral valuation principle and its application to the pricing and hedging of financial derivatives.

Abstract. Monte Carlo simulation is a powerful and often utilized tool in financial contexts. One important application is the pricing and risk management of complex

Risk-neutral valuation is simple, elegant and central in option pricing theory. What is the relationship between the risk-neutral probabilities and the actual

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That's why it's called risk-neutral: you can hedge to remove all the risk. be using risk-neutral pricing, the derivatives which should takes value from

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which is known as risk neutral pricing. price. Note that this is a risk free price value. The fact that we can hedge the entire

Introduction Hedging Risk-neutral model and option valuation Simulation Conclusion Conditional heteroscedastic models: incomplete models ARCH model (Engle, 1982)

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Background. First, we start with risk-neutral . The term risk-neutral refers to option pricing: The option pricing is based on the cost of a hedging strategy

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