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Quantitative Finance >

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Research Papers

A new sampling strategy willow tree method with application to path-dependent option pricing

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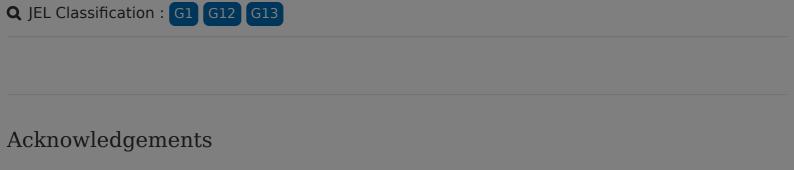
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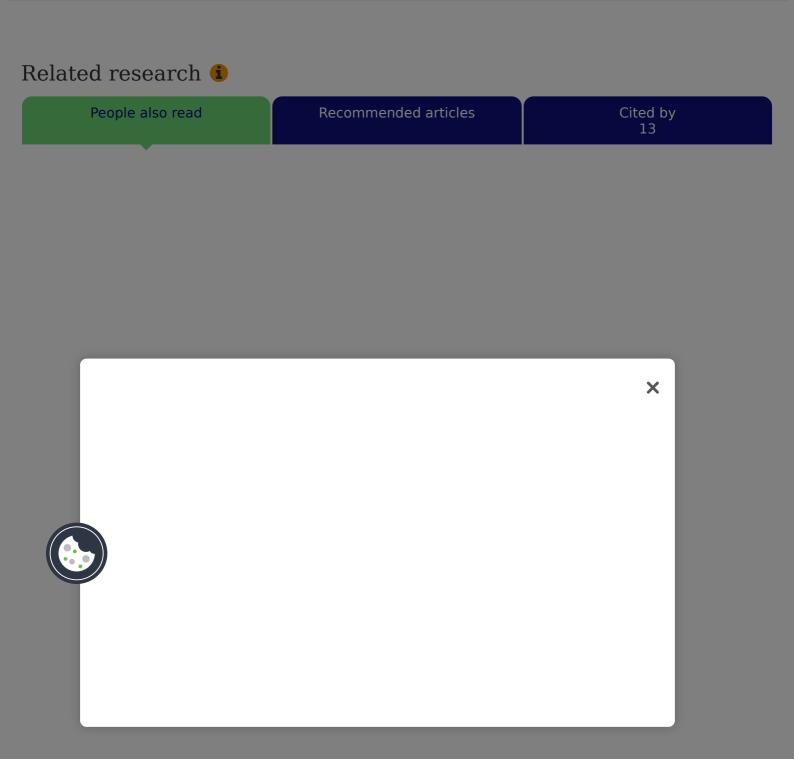
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