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


Wei Xu , Zhiwu Hong & Chenxiang Qin

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Abstract

The willow tree method for option pricing is a new sampling strategy with application to path-dependent option pricing. The new sampling strategy willow tree method with application to path-dependent option pricing is a new sampling strategy with application to path-dependent option pricing. The new sampling strategy willow tree method with application to path-dependent option pricing is a new sampling strategy with application to path-dependent option pricing.

efficient sampling strategy, a new sampling strategy, the new sampling strategy with application to path-dependent option pricing. The new sampling strategy willow tree method with application to path-dependent option pricing is a new sampling strategy with application to path-dependent option pricing.

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