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

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Abstract

The willo… …ficient option p… …sampling strategy… …this paper, a new sam… …egy, the new stra… …ution with a small… …with the new samp… …and America… …willow tree algorith… …d and binomial…

Keywor… …ing
Numerical methods for option pricing

JEL Classification : G1 G12 G13

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