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Risk

Computing VaR and AVar in Infinitely Divisible Distributions

Haar Wavelets-Based Approach for Quantifying Credit Portfolio Losses.

Toward a coherent Monte Carlo simulation of CVA

Cutting CVAs complexity

The Stochastic Grid Bundling Method

A Forward Solution for Computing Derivatives Exposure.

Efficient Estimation of Sensitivities for Counterparty Credit Risk with the Finite Difference Method

Computing Credit Valuation Adjustment solving coupled PIDEs in the Bates model.

PDE models and numerical methods for total value adjustment in European and American options