Premia 22

Machine Learning and Neural Networks

Neural networks for American options.

Gaussian Process Regression for Pricing Variable Annuities with Stochastic Volatility and Intere

Machine Learning for Pricing American Options in High-Dimensional Markovian and non-Mark

Variance Reduction Applied to Machine Learning for Pricing Bermudan/American Options in H

Conditional Monte Carlo Learning for Diffusions.

Neural network regression for Bermudan option pricing

Longstaff-Schwartz algorithm with Neural Network

Deep optimal stopping

Solving high-dimensional partial differential equations using Deep Learning.