

I.N.R.I.A / C.E.R.M.I.C.S.
PREMIA

P R E M I A 21

Introduction to Premia

List of Algorithms

Finite Difference Methods

Monte Carlo Methods

Tree Methods

Approximation Methods

Closed Formula Methods

Calibration Methods

Interest Rate Derivatives

Credit Derivatives

Volatility Derivatives

Inflation Derivatives

Insurance Derivatives

Energy and Commodities

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