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to risk management, from option pricing to model calibration can be solved efficiently using modern optimization techniques. This course discusses several classes of optimization problems (including linear, quadratic, integer, dynamic, stochastic, conic, and robust programming) encountered in financial models.

Optimization Methods in Finance

Portfolio optimization and American option pricing problems are among the most important problems in financial engineering. Portfolio optimization problems occur throughout the

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Nikitas Stamatopoulos, Daniel J. Egger, Yue Sun, Christa Zoufal, Raban Iten, Ning Shen, and Stefan Woerner, Quantum 4, 291 (2020). We present a methodology to price options and portfolios of options on a gate-based quantum computer using amplitude estimation, an algorithm which provides a quadratic speedup compared to c...

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Haugh (2007) used duality and approximate dynamic programming (ADP) methods to facilitate high-dimensional American option pricing and portfolio optimization. Zymler (2011) used robust portfolio optimization aimed to maximize the worst-case portfolio

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return for designing portfolios that include European-style options. This model trades off weak and strong guarantees on the worst-case portfolio return.

Option Portfolio Selection with Generalized Entropic ...

To understand how to maximize the profit or revenue per customer when they face so many options, you need to adapt your research approach to a more holistic pricing and portfolio optimization. Traditional pricing research (e.g. Kano, SKIM Price Explorer, choice-based conjoint, etc.) typically

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focuses on determining the content and / or price sensitivity of the base offer or the willingness to pay for the value-added services, as two separate exercises. However, if you rely on such an ...

Webinar "Pricing beyond the standard: Portfolio ...

A standard (vanilla) option contract consists of the following parameters: option price, the underlying asset (mostly stocks), expiration date, and strike price. A call (put) option gives the option holder the right, rather than obligation, to buy (sell)

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the underlying asset by the expiration date for the strike price.

A Markowitz Portfolio Approach to Options Trading

Option pricing function for the Heston model based on the implementation by Christian Kahl, Peter Jäckel and Roger Lord. Includes Black-Scholes-Merton option pricing and implied volatility estimation. No Financial Toolbox required.

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Ralf Korn is the author of Option Pricing And

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By the end of this course, students will be able to - Use reinforcement learning to solve classical problems of Finance such as portfolio optimization, optimal trading, and option pricing and risk management. - Practice on valuable examples such as famous Q-learning using financial problems.

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