



Market-Conform Valuation of Options: 571 (Lecture Notes in Economics and Mathematical Systems)

Tobias Herwig

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The focus of this volume is on the development of new approaches for the market-conform valuation of newly issued derivatives. The first chapter presents a flexible approach to construct the binomial process of the underlying asset price by using a simultaneously backward and forward induction algorithm. This framework can be used to price and hedge a wide range of plain-vanilla and exotic options. In the second chapter this new approach is compared to existing models using a sample of plain-vanilla options, American call options and European Barrier options from two competing markets. In the third chapter new methods to value American-style options via Monte Carlo simulations in accordance with given market prices are discussed. After a short introduction to Monte Carlo methods, two new approaches are proposed. These new frameworks are illustrated via pricing examples for standard American put options.

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