Quantitative Finance > **Pricing of Securities** 

## **Download:**

PDF only

Current browse context:

q-fin.PR

< prev | next >

new | recent | 1009

Change to browse by:

q-fin

References & Citations

NASA ADS

Bookmark(what is this?)



















Analytical and **Numerical Approaches** to Pricing the Path-Dependent **Options** with **Stochastic** Volatility

## Yu.A. Kuperin, P.A. Poloskov

(Submitted on 23 Sep 2010)

In this paper new analytical and numerical approaches