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"Penalty methods for bilateral XVA pricing in European ... The authors demonstrate the advantageous numerical properties of their approach for the pricing of exotic options. In our final

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paper, ...

Volume 24, Number 4 (March 2021)

When calculating the value of exotic options, a researcher will typically ... In the Q&A session, Bruno Dupire commented that FVA is learning a pricing function and generalizes it to other ...

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He has made important contributions to the theory of mechanism design and has pioneered work on consumer behavior and dynamic pricing structures ... and temporal resolution, and numerical simulation.

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