

Monte Carlo Methods for Pricing Options

- Mostly used to calculate the value of an option with multiple sources of uncertainty or with complicated features
- In terms of theory, Monte Carlo valuation relies on risk neutral valuation. This just means that the current value of all financial assets is equal to the expected future payoff of the asset discounted at the risk-free rate.
- Here is the pattern that is used:
 1. Generate several thousand possible (but random) price paths for the underlying (or underlyings) via simulation
 2. Then calculate the associated exercise value (aka the "payoff") of the option for each path.
 3. These payoffs are then averaged
 4. Discounted to today.

20monte Carlo Manual

Michael Rajnik

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