ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

Invitation to the Colloquium

Assoc. Prof. Dr. hab. Pawel Przybylowicz

AGH University of Science and Technology

"Stochastic numerics and Monte Carlo - how to make it faster?"

N.2.35 Thursday, 14 July 2022 2:00 p.m.

Abstract

In the talk we show basics of Monte Carlo simulations for SDEs and discuss how we can make it faster by implementing algorithms on GPUs (graphics processing units). The issue is strongly connected with the weak approximation of SDEs and fast option pricing.

Michaela Szölgyenyi and the Department of Statistics look forward to seeing you at the talk!