ALPEN-ADRIA UNIVERSITÄT KLAGENFURT

INVITATION TO THE COLLOQUIUM

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

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Chaired by Michaela Hitz | Department of Statistics

Thursday, 14 July 2022 | 14:00–15:00

N.2.35

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.

We hope to see you there!