

Two concrete FinTech applications of QMC

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In my talk I will report on two concrete applications of Quasi-Monte Carlo methods in Financial Engineering, which we have carried out for FinTech industry. Moreover we present a further topic which is work in progress. The three topics are:

- Valuation of exotic derivatives
- Portfolio selection with many constraints
- hybrid Monte Carlo in credit risk management

In all cases we sketch the theoretical basis and then we give numerical results.