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1. Stochastic Numerics and Applications in Rough Paths and Finance

Introductory chapter, not published before.

2. Asymptotics Beats Monte Carlo: The Case of Correlated Local Vol Baskets

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3. Small-Time Asymptotics for the At-the-Money Implied Volatility in a Multi-dimensional Local Volatility Model

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4. On the Probability Density Function of Baskets

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8. Smoothing the Payoff for Efficient Computation of Basket Option Prices

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