

## Méthodes d'évaluation(4)

### Méthode d'intégration

- ✦ par FFT: méthode suggérée par Madan et Carr.

Méthode très rapide pour donner un grand nombre de prix en fonction du strike.

- ✦ Par quadrature:

Pour la calibration, l'évaluation de  $\lambda_T$  en 15 abscisses donne des prix d'une précision suffisante quand on utilise la méthode de la quadrature de Gauss avec les polynômes de Laguerre.

# Evaluation De La Precision Dune Methode

**Padhraic Smyth**



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