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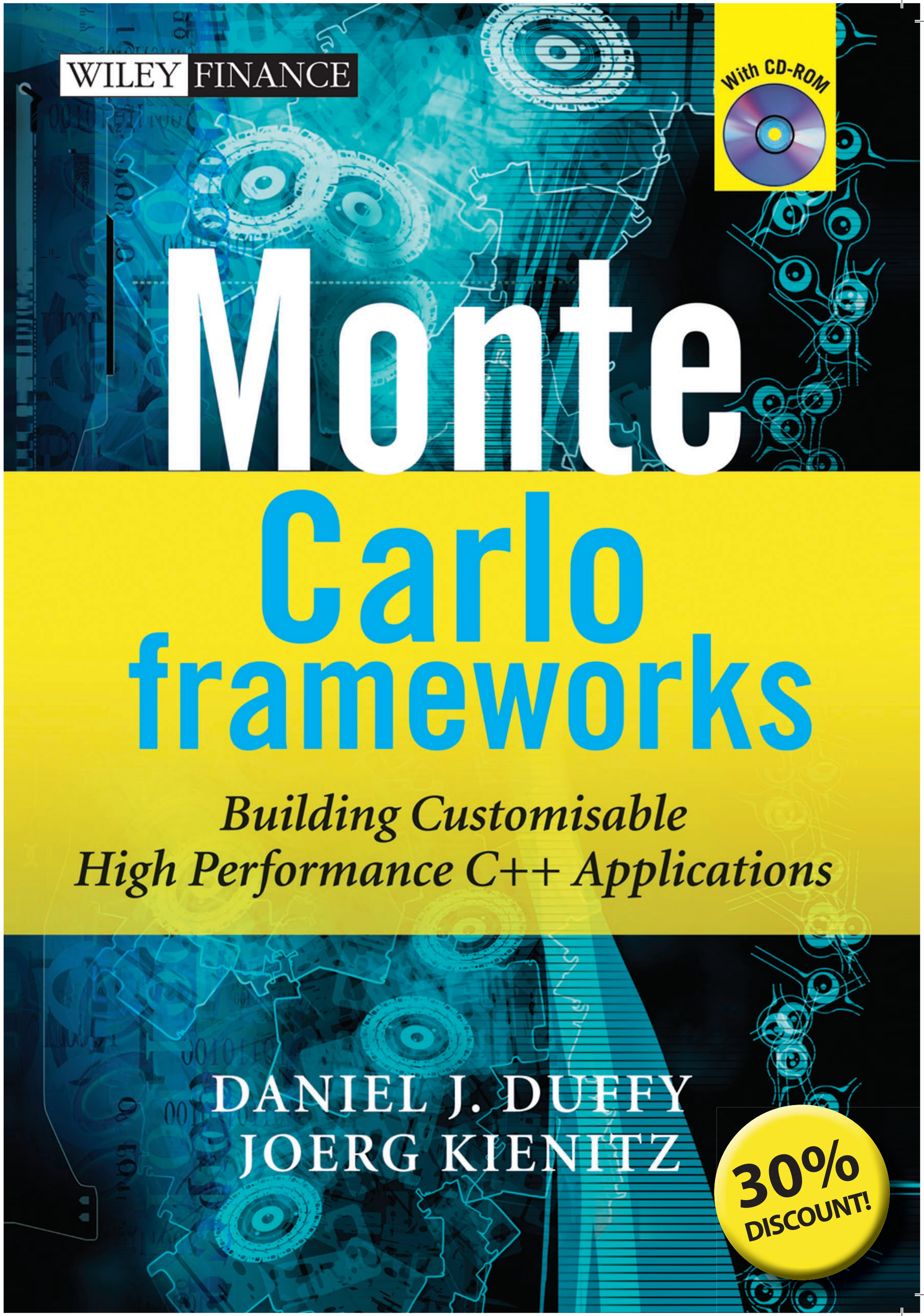

Monte Carlo Frameworks

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DANIEL J. DUFFY, JOERG KIENITZ

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About the Authors:

DANIEL J. DUFFY has been working with numerical methods in finance, industry and engineering since 1979. He has written four books on financial models and numerical methods and C++ for computational finance and he has also developed a number of new schemes for this field. He is the founder of Datasim Education and has a PhD in Numerical Analysis from Trinity College, Dublin.

JOERG KIENITZ is the head of Quantitative Analysis at Deutsche Postbank AG. He is primarily involved in the developing and implementation of models for pricing of complex derivatives structures and for asset allocation. He is also lecturing at university level on advanced financial modelling and gives courses on 'Applications of Monte Carlo Methods in Finance' and on other financial topics including Lévy processes and interest rate models. Joerg holds a Ph.D. in stochastic analysis and probability theory.

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