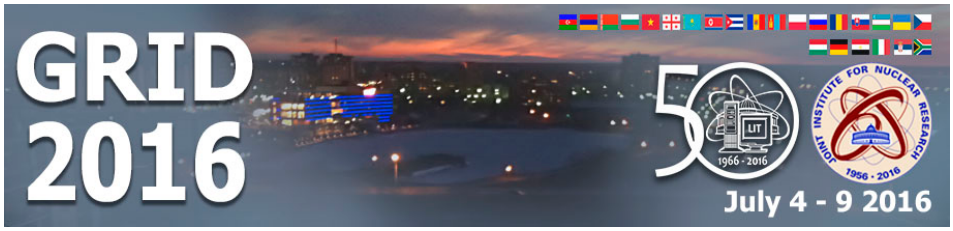

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Optimization algorithms for computing options for the hybrid system

Tuesday, 5 July 2016 13:30 (15 minutes)

In the article the problem of optimization of GPGPU option pricing algorithms. The main goal to achieve maximum efficiency from the use of the hybrid system. The authors offered some transformation algorithm derived from Blake-Scholes model for pricing European and Asian option on the Monte Carlo method based on GPGPU architecture features. The basic idea is the constant optimization of work with one large array of data.
Keywords: European option, Asian option, hybrid system, GPGPU, CUDA, Monte Carlo method, Blake-Scholes model.

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