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Numerical methods in finance have emerged as a vital field at the crossroads of probability theory, finance and numerical analysis. Based on presentations given at the workshop Numerical Methods in Finance held at the INRIA Bordeaux (France) on June 1-2, 2010, this book provides an overview of the major new advances in the numerical treatment of instruments with American exercises. Naturally it covers the most recent research on the mathematical theory and the practical applications of optimal stopping problems as they relate to financial applications. By extension, it also provides an original treatment of Monte Carlo methods for the recursive computation of conditional expectations and solutions of BSDEs and generalized multiple optimal stopping problems and their applications to the valuation of energy derivatives and assets. The articles were carefully written in a pedagogical style and a reasonably self-contained manner. The book is geared toward quantitative analysts, probabilists, and applied mathematicians interested in financial applications.

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