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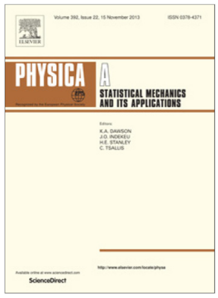

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Estimating Option Greeks under the Stochastic Volatility using Simulation.

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Highlights

- To compute option price derivatives, i.e., the 'Greeks,' Monte Carlo simulation estimators are used
- For option pricing Comparison is made between the Black-Scholes and the stochastic volatility models with jumps.
- To generate unbiased estimates of option price derivatives, compare the path wise and likelihood ratio approaches
- Try to get simulation estimators and numerical results for some path-dependent and path-independent options.
- Possible suggestions for speculation strategies and risk management are briefly discussed

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