**Quantitative Finance > Computational Finance** 

## Simulation de trajectoires de processus continus

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Continuous time stochastic processes are useful models especially for financial and insurance purposes. The numerical simulation of such models is dependant of the time discrete discretization, of the parametric estimation and of the choice of a random number generator. The aim of this paper is to provide the tools for the practical implementation of diffusion processes simulation, particularly for insurance contexts.

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