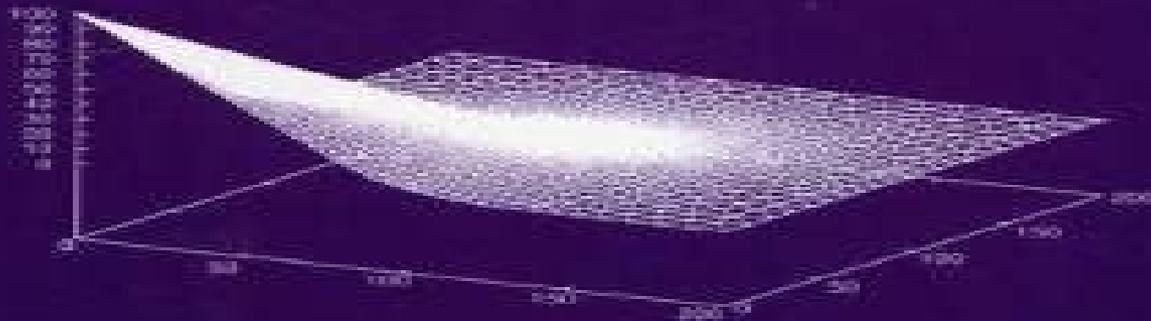


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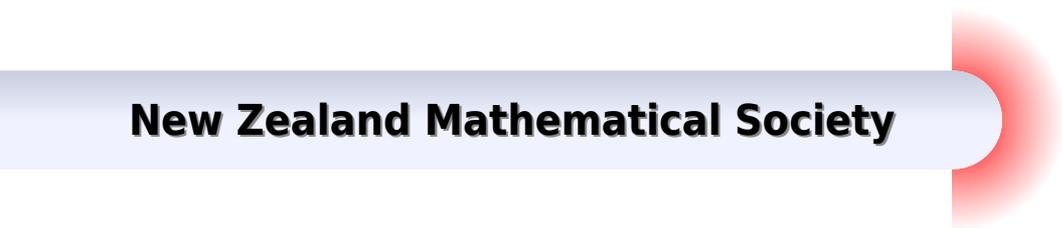
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makes it challenging to price and an array of approaches have been proposed in the vast literature on this topic In *The Numerical Solution of the American Option Pricing Problem* Carl Chiarella Boda Kang and Gunter Meyer focus on two numerical approaches that have proved useful for finding all prices hedge ratios and early exercise boundaries of an American option One is a finite difference approach which is based on the numerical solution of the partial differential equations with the free boundary problem arising in American option pricing including the method of lines the component wise splitting and the finite difference with PSOR The other approach is the integral transform approach which includes Fourier or Fourier Cosine transforms Written in a concise and systematic manner Chiarella Kang and Meyer explain and demonstrate the advantages and limitations of each of them based on their and their co workers experiences with these approaches over the years Who's who in Frontiers of Science and Technology ,1985 *Forthcoming Books* Rose Arny,2002 **Teorii și veroi tnostei i ee primeneniia** ,2005 *Option Pricing Using Monte Carlo Methods* Mengliu Lu,2011 Abstract This paper aims to use Monte Carlo methods to price American call options on equities using the variance reduction technique of control variates and to price American put options using the binomial model We use this information to form option positions This project was done a part of the masters capstone course Math 573 Computational Methods of Financial Mathematics Memoirs of the Scientific Sections of the Academy of the Socialist Republic of Romania ,2004

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