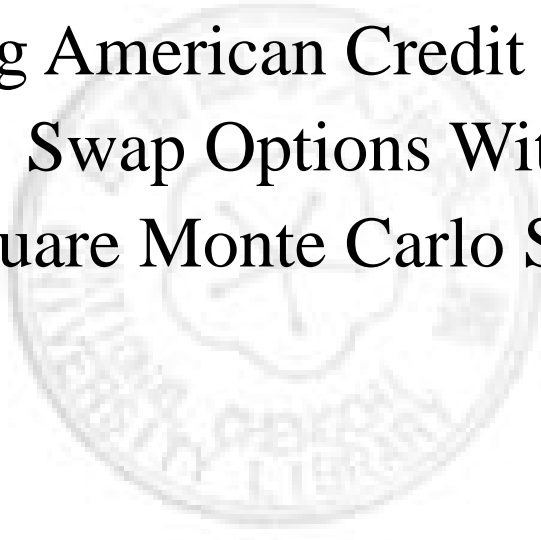


Department of Money and Banking

National Chengchi University

Pricing American Credit Default
Swap Options With
Least-Square Monte Carlo Simulation



Supervisor: Dr. Szu-Lang Liao

Shang-Shin Ye

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