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fd_cryer_upin

Input parameters:

- SpaceStepNumber N
- TimeStepNumber M

Output parameters:

- Price
- Delta

This is a direct method for solving LCP with tridiagonal Minkowski matrix (see [\[1\]](#)). We send the reader to [Routine fd_Cryer](#).

References

- [1] C.W.CRYER. The efficient solution of linear complementarity problems for tridiagonal minkowski matrices. *ACM Trans. Math. Softwave*, (9):199–214, 1983. [1](#)