

Premia 5

Finite Difference Methods

Routine fd_cryer_in.c
Routine fd_cryer_out.c
Routine fd_fem_out.c
Routine fd_gauss_in.c
Routine fd_gauss_out.c
Routine fd_psor_in.c
Routine fd_psor_out.c
Routine fd_cryer_downin.c
Routine fd_cryer_downout.c
Routine fd_cryer_upin.c
Routine fd_cryer_upout.c
Routine fd_fem_out.c
Routine fd_gauss_downin.c
Routine fd_gauss_downout.c
Routine fd_gauss_upin.c
Routine fd_gauss_upout.c
Routine fd_psor_downin.c
Routine fd_psor_downout.c
Routine fd_psor_upin.c
Routine fd_psor_upout.c
Routine fd_fixedasian_beh.c
Routine fd_fixedasian_rodgershi.c
Routine fd_brennanschwartz.c
Routine fd_cryer.c
Routine fd_explicit.c
Routine fd_fmgh.c
Routine fd_galerkin_discfem.c
Routine fd_gauss.c
Routine fd_howard.c
Routine fd_multigrid_euro.c
Routine fd_psor.c
Routine fd_sor.c
Routine fd_adi.c
Routine fd_bcgstab.c
Routine fd_explicit.c

Routine fd_fmgh2d.c
Routine fd_gmres.c
Routine fd_howard2d.c
Routine fd_multigrid_euro.c
Routine fd_psor2d.c
Routine fd_adaptive.c
Routine fd_dupire.c
Routine fd_andersenandreasen.c
Routine fd_explicit.c
Routine fd_impexp.c

Topics:

The Finite Difference Method

Finite Difference in the BS1D model

Finite Difference in the BS2D model

Finite Element Methods for Barrier Options

Finite Element Methods for Asian Options

Multigrid Methods

Finite Difference in the Merton model

Adaptive Finite Element

Finite Difference for Local Volatility Models