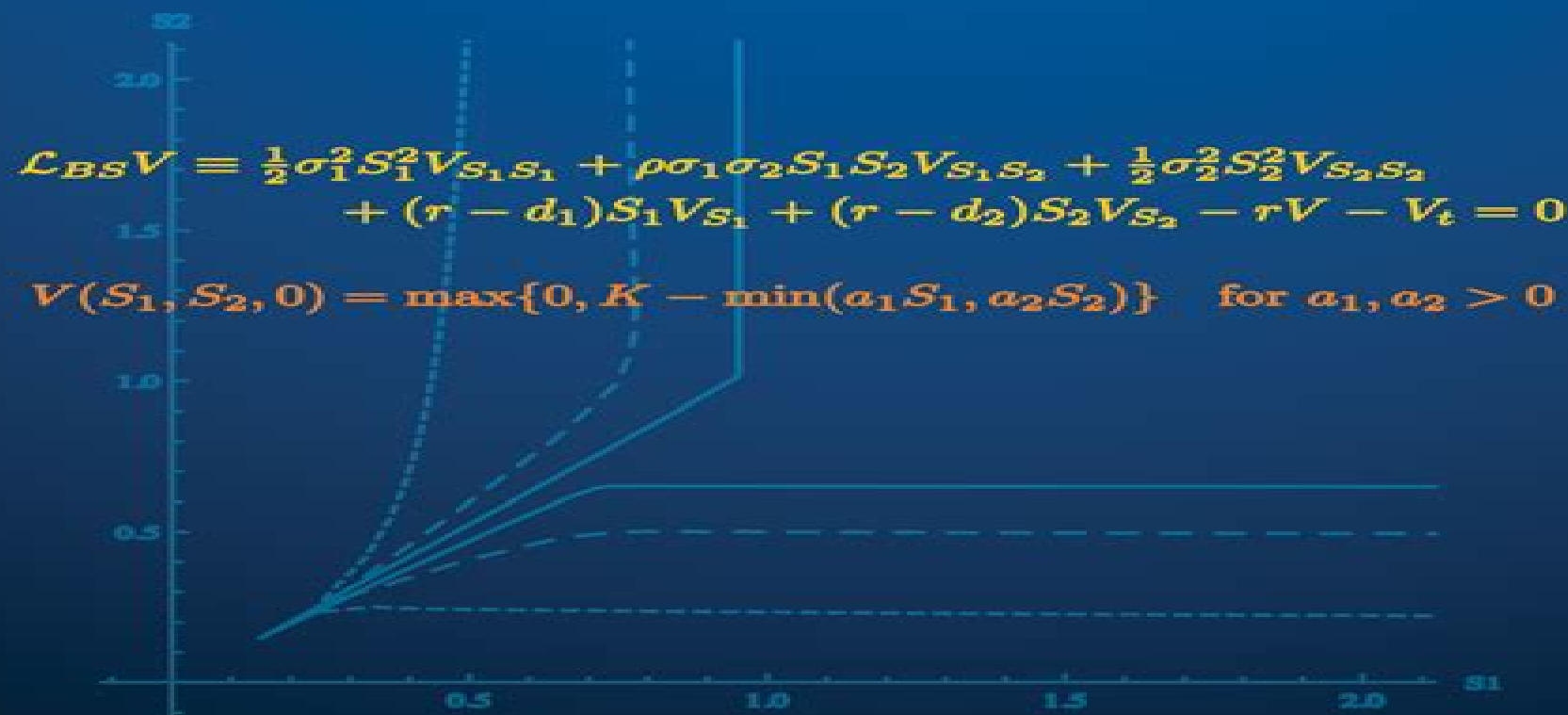


THE TIME-DISCRETE METHOD OF LINES FOR OPTIONS AND BONDS

A PDE Approach



Gunter H. Meyer

The Time Discrete Method Of Lines For Options And Bonds

**George M. Constantinides, A. G.
Malliaris**



The Time Discrete Method Of Lines For Options And Bonds:

Time-discrete Method Of Lines For Options And Bonds, The: A Pde Approach Gunter H Meyer, 2014-11-27 Few financial mathematical books have discussed mathematically acceptable boundary conditions for the degenerate diffusion equations in finance In The Time Discrete Method of Lines for Options and Bonds Gunter H Meyer examines PDE models for financial derivatives and shows where the Fichera theory requires the pricing equation at degenerate boundary points and what modifications of it lead to acceptable tangential boundary conditions at non degenerate points on computational boundaries when no financial data are available Extensive numerical simulations are carried out with the method of lines to examine the influence of the finite computational domain and of the chosen boundary conditions on option and bond prices in one and two dimensions reflecting multiple assets stochastic volatility jump diffusion and uncertain parameters Special emphasis is given to early exercise boundaries prices and their derivatives near expiration Detailed graphs and tables are included which may serve as benchmark data for solutions found with competing numerical methods **The Time-Discrete**

Method of Lines for Options and Bonds Gunter H. Meyer, 2014-11-27 Few financial mathematical books have discussed mathematically acceptable boundary conditions for the degenerate diffusion equations in finance In The Time Discrete Method of Lines for Options and Bonds Gunter H Meyer examines PDE models for financial derivatives and shows where the Fichera theory requires the pricing equation at degenerate boundary points and what modifications of it lead to acceptable tangential boundary conditions at non degenerate points on computational boundaries when no financial data are available Extensive numerical simulations are carried out with the method of lines to examine the influence of the finite computational domain and of the chosen boundary conditions on option and bond prices in one and two dimensions reflecting multiple assets stochastic volatility jump diffusion and uncertain parameters Special emphasis is given to early exercise boundaries prices and their derivatives near expiration Detailed graphs and tables are included which may serve as benchmark data for solutions found with competing numerical methods **The Numerical Solution of the American Option Pricing**

Problem Carl Chiarella, Boda Kang, Gunter H. Meyer, 2014-10-14 The early exercise opportunity of an American option 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

Contents Introduction The Merton and Heston Model for a Call American Call Options under Jump Diffusion Processes American Option Prices under Stochastic Volatility and Jump Diffusion Dynamics OCo The Transform Approach Representation and Numerical Approximation of American Option Prices under Heston Fourier Cosine Expansion Approach A Numerical Approach to Pricing American Call Options under SVJD Conclusion Bibliography Index About the Authors Readership Post graduates Researchers in finance and applied mathematics with interest in numerical methods for American option pricing mathematicians physicists doing applied research in option pricing Key Features Complete discussion of different numerical methods for American options Able to handle stochastic volatility and or jump diffusion dynamics Able to produce hedge ratios efficiently and accurately *Numerical Methods in Computational Finance* Daniel J. Duffy, 2022-03-21 This book is a detailed and step by step introduction to the mathematical foundations of ordinary and partial differential equations their approximation by the finite difference method and applications to computational finance The book is structured so that it can be read by beginners novices and expert users Part A Mathematical Foundation for One Factor Problems Chapters 1 to 7 introduce the mathematical and numerical analysis concepts that are needed to understand the finite difference method and its application to computational finance Part B Mathematical Foundation for Two Factor Problems Chapters 8 to 13 discuss a number of rigorous mathematical techniques relating to elliptic and parabolic partial differential equations in two space variables In particular we develop strategies to preprocess and modify a PDE before we approximate it by the finite difference method thus avoiding ad hoc and heuristic tricks Part C The Foundations of the Finite Difference Method FDM Chapters 14 to 17 introduce the mathematical background to the finite difference method for initial boundary value problems for parabolic PDEs It encapsulates all the background information to construct stable and accurate finite difference schemes Part D Advanced Finite Difference Schemes for Two Factor Problems Chapters 18 to 22 introduce a number of modern finite difference methods to approximate the solution of two factor partial differential equations This is the only book we know of that discusses these methods in any detail Part E Test Cases in Computational Finance Chapters 23 to 26 are concerned with applications based on previous chapters We discuss finite difference schemes for a wide range of one factor and two factor problems This book is suitable as an entry level introduction as well as a detailed treatment of modern methods as used by industry quants and MSc MFE students in finance The topics have applications to numerical analysis science and engineering More on computational finance and the author's online courses see www.datasim.nl

Mathematical Reviews ,2008 **Options Markets** George M. Constantinides, A. G. Malliaris, 2001 **Theoretical Biophysics Technical Report** ,1991 **Hedging with Trees** Mark Nathan Broadie, Paul Glasserman, 1998 An insightful collection of 35 articles encapsulating advances in financial derivatives selected by two well respected academics

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Approximations Fabio Fornari, Antonio Mele, 2001 *The Journal of Computational Finance*, 2000 Seventh International Working Conference on Scientific and Statistical Database Management James Cornelius French, Hans Hinterberger, 1994 Presents papers from the September 1994 conference plus a poster session addressing issues directly related to data management and keynote addresses on data infrastructure architecture and object databases for scientific computing Sessions cover subjects such as interfaces and languages statistical databases scientific database management object oriented techniques multidimensional data and content retrieval from image databases No index Annotation copyright by Book News Inc Portland OR **Journal of Banking & Finance**, 1997 *The Debt Market: Testing, portfolio management, and special effects* Stephen A. Ross, 2000 This three volume collection presents published articles on the debt market It focuses first on the classical bond market and moves on to a discussion of rational expectations estimation and the term structure This is followed by an examination of rational temporal analyses the modern theory of the term structure and modelling of stochastic movements The third section discusses implementation including techniques taxation and the management of interest rate risk **Probability and Finance** Glenn Shafer, Vladimir Vovk, 2001-06-25 Glenn Shafer reveals how probability is based on game theory and how this can free many uses of probability especially in finance from distracting and confusing assumptions about randomness **The Handbook of Financial Engineering** Clifford W. Smith, Charles W. Smithson, 1990 **Business Periodicals Index**, 1993 **The McGraw-Hill Finance Literature Index**, 1996

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