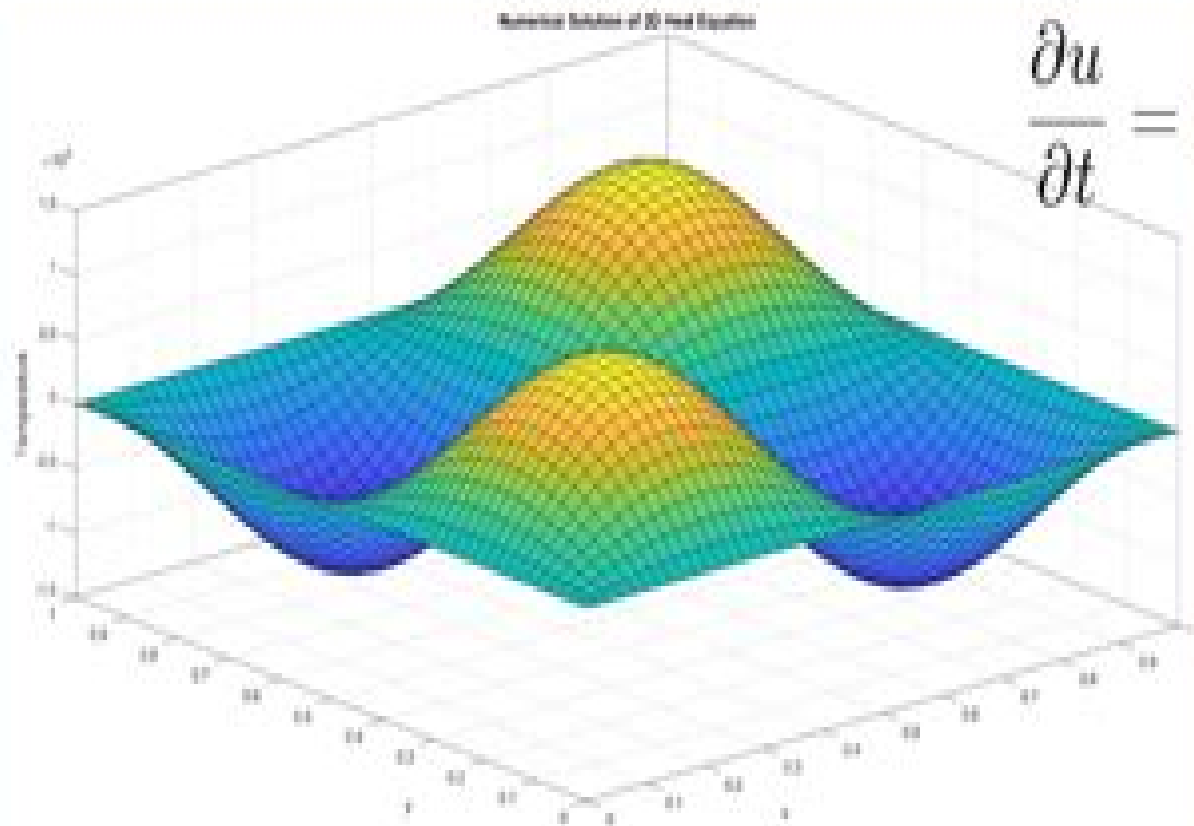


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$$\frac{\partial u}{\partial t} = \alpha \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right)$$

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Wenbin Ji



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Simulating Normal and Arrhythmic Dynamics: From Sub-Cellular to Tissue and Organ Level Hans Dierckx, Flavio H. Fenton, Simonetta Filippi, Alain Pumir, S. Sridhar, 2019-10-04 **Engineering Analysis** Zhihe Jin, 2024-05-20

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use computer programs and code addressing real world engineering problems designed in the popular programming environment MATLAB For those who are unfamiliar with the program Appendix B provides a useful introduction to MATLAB These codes are referred to throughout the book and are available for readers to download and use themselves

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Numerische Bewertung von Optionen mit Hilfe der Methode der Endlichen Differenzen Steffen Büchner, Georgi Dimitrov, 2009-02-12 Studienarbeit aus dem Jahr 2008 im Fachbereich BWL Bank B rse Versicherung Note 1 3 Katholische Universität Eichstätt Ingolstadt Lehrstuhl für Wirtschaftstheorie Veranstaltung Proseminar Wirtschaftstheorie Theorie und Empirie internationaler Kapitalmärkte Sprache Deutsch Abstract Die Bewertung von Optionen ist aufgrund ihrer Relevanz für die Kapitalmärkte seit Anfang des letzten Jahrhunderts Gegenstand empirischer Kapitalmarktforschung gewesen ber erste Formeln von Bachelier 1 10 hin zu dem seit Anfang der 1970er Jahre populären Modell von Black Merton und Scholes 2 ist aber die grundlegende Problematik weitgehend hnlich geblieben Der zufallsverteilte Wachstumsprozess des Underlyings muss entsprechend abgebildet und berechnet werden um valide Optionspreise angeben zu können Dabei ergeben sich bei analytischen Lösungen Probleme durch die Stetigkeit der Zeit und Randwertproblematiken Auch die faire Preissetzung von Optionen ist für einen effizienten Kapitalmarkt u erst wichtig Diese Proseminar Arbeit stellt die wichtigsten Optionsarten kurz vor geht genauer auf das Black Scholes Modell das Jump Diffusion Modell nach Merton und Kou und das Varianz Gamma Modell ein und stellt die Methode der finiten Differenzen vor um die Black Scholes Differentialgleichung numerisch zu lösen Hier ergeben sich aus den mathematischen Eigenschaften des Black Scholes Modells verschiedene Möglichkeiten die Approximation der partiellen Differentialgleichung PDGL vorzunehmen Neben der Option die ursprüngliche PDGL direkt durch Differenzgleichungen zu lösen werden wir auch noch die Umwandlung der PDGL in eine reine Diffusionsgleichung vornehmen was das Potential aber auch weitere Problematiken sowohl des Modells als auch der Methoden aufzeigt

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