عنوان مقاله:

Radial basis nite di erence method for numerical solution of linear and non linear Black-Scholes equations

محل انتشار:

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خلاصه مقاله:

In this paper a radial basis nite di erence approach is developed for numerical solution of partial di erential equations related to option pricing partial di erential equations. The global RBF approximations derived from the conventional global col-location method usually lead to ill-conditioned matrices. Using the idea of local ap-proximation of the nite di erence (FD) method and combining it with the radial basis function (RBF) method can result in a local mesh-less approach such as Radial basis nite di erence method (RB-FD). We use RBF-FD as a fully meshfree method for .numerical solution of linear and non linear for Black-Scholes equations

کلمات کلیدی:

Black-Scholes equations; Option pricing; Radial basis method

لینک ثابت مقاله در پایگاه سیویلیکا: