学术报告

Numerical Methods of Higher Accuracy for Option Pricing Problems

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Time：15:00-16:00, November 30 (Friday) 2018

Venue：Room 111, Center for Applied Mathematics

Abstract：In this talk, we will discuss option pricing problems for vanilla options, options with regime switching, and CO_2 allowance options. Also, we investigate numerical methods of higher accuracy, including finite element methods, front-fixing finite element methods, and fitted finite volume methods, for the above option pricing problems.

欢迎大家参加！