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fd_fixedasian_rodgershi

Input parameters:

- SpaceStepNumber N
- TimeStepNumber M

Output parameters:

- Price
- Delta

We use finite difference Crank-Nicholson scheme to solve the Rodgers-Shi [1] PDE equation with Dirichlet boundary condition. cf. there
One uses linear interpolation to find the option value and delta value corresponding to the initial stock price. The linear system is solved with the Gauss method. cf. Routine fd_gauss_.c

References

[1] L.C.G.ROGERS Z.SHI. The value of an asian option. *J. Appl. Probab.*, 32(4):1077–1088, 1995. 1