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fd_psor_upout

Input parameters:

- SpaceStepNumber N

- TimeStepNumber M

- Theta $\frac{1}{2} \leq \theta \leq 1$

- Omega $1 \leq \omega \leq 2$

- Epsilon

Input parameters:

- Price

- Delta

To obtain accurate prices the grid points is located on the barrier, where we impose Dirichlet boundary conditions.there. One uses linear interpolation to find the option value and delta value corresponding to the initial stock price. If the initial stock price is close to barrier one uses for delta one-sided second-order difference approximation. For this routine we send the reader to the Routine fd_psor__.c and Routine fd_gauss_downout.c