1 pages

```
Source | Model | Option | Model_Option | Help on fd methods | Archived Tests
```

fd_explicit_lookback

Input parameters:

 \bullet StepNumber N

Output parameters:

- Price
- Delta

This algorithm is a standard explicit finite difference scheme to solve 2D-PDE degenerate parabolic equation with oblique derivate boundary

$$\frac{\partial u}{\partial x} = 0$$

approximated by a a second-order stencil

$$\frac{4u_{i+1} - u_{i+2} - 3u_i}{2h} = 0$$

References