fd_cryer_downout

Input parameters:

- SpaceStepNumber N

- TimeStepNumber M

Output parameters:

- Price

- Delta

This is a direct method for solving LCP with tridiagonal Minkowski matrix (see [1]). We send the reader to Routine fd_Cryer.

References

[1] C.W.CRYER. The efficient solution of linear complementarity problems for tridiagonal minkowski matrices. *ACM Trans. Math. Softwave*, 9:199–214, 1983. 1