

[Source](#) | [Model](#) | [Option](#)
| [Model_Option](#) | [Help on fd methods](#) | [Archived Tests](#)

fd_cryer_upin

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](#)