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fd_impexp_mer

Input parameters:

- SpaceStepNumber N
- TimeStepNumber M

Output parameters:

- Price
- Delta

/*Memory Allocation*/

/*Space localization/*
Define the integration domain $D = [x_{min}, x_{max}]$ using inequality there.

/*Space Step/*
Define the space step $h = \frac{x_{max} - x_{min}}{N}$.

/* Integration formula */

/*"Probabilities" associated to point/*
cf. there

/*Terminal Values/*
Put the value of the payoff saved in *Obst* into a vector P which will be used to save the option value.

/*Finite difference Cycle/*
At any time step, described by the loop in the variable *TimeIndex*, we have to explicitly the equation cf. there

/*Price*/

/*Delta*/

/*Memory Deallocation*/