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fd_fixedasian_rodgershi2

Input parameters:

- SpaceStepNumber N
- TimeStepNumber M

Output parameters:

- Price
- Delta

We use finite difference sharp scheme to solve the Rodgers-Shi [1] PDE equation with Dirichlet boundary condition. See cf. there

References

[1] L.C.G.ROGERS Z.SHI. The value of an asian option. *J. Appl. Probab.*, 32(4):1077–1088, 1995. 1