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## fd\_cryer\_out

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](#)