QUEEN’S UNIVERSITY OF BELFAST COMPUTER SCIENCE

Minute of Project Supervision Meeting

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Student Attendee Names: Debdal Chowdhury

Chelsea De Marseilla

Project Module Code: CSC3002

Project Supervisor: Pantelis Sopasakis

Meeting Number: 08

Date of Meeting: 19/11/2024

Progress since last meeting, and decisions arrived at during meeting:

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* CM:
* Implemented the Black-Scholes Explicit method
* Demonstrated understanding of the transformation of Black Scholes to Heat Equation
* Proposed python library structure
* Need to work on the Crank Nicolson method + implement the transformation of Black Scholes equation to Heat equation in python
* DC:
  + Implemented the 2D Heat Equation Explicit method in Python
  + Need to work on the Crank Nicolson method with the 5/9 point Laplace method
* Prof. Sopasakis:
  + Provided feedback on next steps

Action Points:

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* CM:
  + Work on CN method implementation and implement the transformation of black scholes to heat equation
  + Study Geometric Brownian Motion
* DC:
  + Implement the Crank-Nicolson method for solving the 2D Heat Equation with both the 5-point and 9-point stencil
  + Try to implement the CN method with the 5 point stencil

Date of next meeting:

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Tuesday, 26th of November 2024, 12:00pm

Agreed minute should be initialled by the supervisor.

Supervisor's Initials:

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Date: \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

Supervisor's Comments:

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