QUEEN’S UNIVERSITY OF BELFAST COMPUTER SCIENCE

Minute of Project Supervision Meeting

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Student Attendee Names: Chelsea De Marseilla

Project Module Code: CSC3002 (Semester 2)

Project Supervisor: Pantelis Sopasakis

Meeting Number: 02

Date of Meeting: 21/01/2025

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

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* CM:
* Refactored the python library of solvers
* Presented the new library structure
* Prof Pantelis demonstrated how to implement interpolation for comparing solvers
* Prof Pantelis gave suggestions on library structure

Action Points:

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* CM:
  + Continue development of python solver library
  + Start reading up on Multivariate Black Scholes equation for pricing multiple assets
  + Make first draft on final year project report
  + Try properly implementing interpolation for comparing solver

Date of next meeting:

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Monday, 27th of January 2025, 15:00pm

Agreed minute should be initialled by the supervisor.

Supervisor's Initials:

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

Supervisor's Comments:

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