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: 09

Date of Meeting: 26/11/2024

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

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* CM:
* Made an attempt to implement the Crank Nicolson Method
* DC:
  + Gave a presentation on his findings
* Prof. Sopasakis:
  + Proposed a structured plan for Debdal and Chelsea to follow (to ensure deliverables are achieved)

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
  + Review PRs
* DC:
  + Formulate the CN method with the 9-point Laplace method (2D heat equation)
  + Perform simulations with the 5-point Laplace method (2D heat equation)
  + Prepare a presentation
  + Review PRs

Date of next meeting:

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Tuesday, 3rd of December 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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