CQF 2009
Module 6.1
Live Lecture: May 26, 2009
Lecturer: Riaz Ahmad

Further Finite Difference Methods

In this lecture:

- Review of explicit scheme and introduction to stability analysis
- Implicit finite-difference methods including Crank-Nicolson
- Review of numerical linear algebra
- The T – method
- American-style exercise
- Numerical schemes for Exotic options
- About the explicit finite-difference method for two-factor models
- The Alternating Direction Implicit (ADI) methods