To: **WBF Finite Difference Course Participants**
Fr: **Jesper Andreasen**
St: **Level 4**
Dt: **10 May 2023**

Agenda

We round off the assignment and discuss what finite difference methods to use for what models and have a look at a kFd2d.

To do list

1/ Discuss the assignment and how it relates to the ‘Cheat Sheet’.

2/ Discuss what finite difference methods to use for the models:

a. Black-Scholes with constant parameters.

b. Black-Scholes with time dependent parameters.

c. Hull & White interest rate model.

d. Local volatility model.

3/ Try out xFd2d().