

|                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     |
|-------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 1. Record Nr.           | UNICAMPANIAVAN00250295                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |
| Autore                  | Wang, Song                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Titolo                  | The Fitted Finite Volume and Power Penalty Methods for Option Pricing / Song Wang                                                                                                                                                                                                                                                                                                                                                                                                                   |
| Pubbl/distr/stampa      | Singapore, : Springer, 2020                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |
| Titolo uniforme         | The Fitted Finite Volume and Power Penalty Methods for Option Pricing                                                                                                                                                                                                                                                                                                                                                                                                                               |
| Descrizione fisica      | viii, 94 p. : ill. ; 24 cm                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| Soggetti                | 65K15 - Numerical methods for variational inequalities and related problems [MSC 2020]<br>65M12 - Stability and convergence of numerical methods for initial value and initial-boundary value problems involving PDEs [MSC 2020]<br>65N08 - Finite volume methods for boundary value problems involving PDEs [MSC 2020]<br>91-XX - Game theory, economics, finance, and other social and behavioral sciences [MSC 2020]<br>91G20 - Derivative securities (option pricing, hedging, etc.) [MSC 2020] |
| Lingua di pubblicazione | Inglese                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |
| Formato                 | Materiale a stampa                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
| Livello bibliografico   | Monografia                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |