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4.3 The Heat Equation and Financial Engineering4.4 The Separation of Variables Technique; 4.4.1 Heat Flow in a Road with Ends Held at Constant Temperature; 4.4.2 Heat Flow in a Rod Whose Ends are at a Specified Variable Temperature; 4.4.3 Heat Flow in an Infinite Rod; 4.4.4 Eigenfunction Expansions; 4.5 Transformation Techniques for the Heat Equation; 4.5.1 Laplace Transform; 4.5.2 Fourier Transform for the Heat Equation; 4.6 Summary and Conclusions; 5 An Introduction to the Method of Characteristics; 5.1 Introduction and Objectives; 5.2 First-Order Hyperbolic Equations; 5.2.1 An Example
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6.5 Initial Value Problems

Sommario/riassunto

The world of quantitative finance (QF) is one of the fastest growing areas of research and its practical applications to derivatives pricing problem. Since the discovery of the famous Black-Scholes equation in the 1970's we have seen a surge in the number of models for a wide range of products such as plain and exotic options, interest rate derivatives, real options and many others. Gone are the days when it was possible to price these derivatives analytically. For most problems we must resort to some kind of approximate method. In this book we employ partial differential equations (PDE) to

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