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**Numerical Methods in Computational Finance** Daniel J. Duffy, 2022-03-14 This book is a detailed and step by step introduction to the mathematical foundations of ordinary and partial differential equations their approximation by the finite difference method and applications to computational finance The book is structured so that it can be read by beginners novices and expert users Part A Mathematical Foundation for One Factor Problems Chapters 1 to 7 introduce the mathematical and numerical analysis concepts that are needed to understand the finite difference method and its application to computational finance Part B Mathematical Foundation for Two Factor Problems Chapters 8 to 13 discuss a number of rigorous mathematical techniques relating to elliptic and parabolic partial differential equations in two space variables In particular we develop strategies to preprocess and modify a PDE before we approximate it by the finite difference method thus avoiding ad hoc and heuristic tricks Part C The Foundations of the Finite Difference Method FDM Chapters 14 to 17 introduce the mathematical background to the finite difference method for initial boundary value problems for parabolic PDEs It encapsulates all the background information to construct stable and accurate finite difference schemes Part D Advanced Finite Difference Schemes for Two Factor Problems Chapters 18 to 22 introduce a number of modern finite difference methods to approximate the solution of two factor partial differential equations This is the only book we know of that discusses these methods in any detail Part E Test Cases in Computational Finance Chapters 23 to 26 are concerned with

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**Handbook of Mathematics for Engineers and Scientists** Andrei D. Polyanin, Alexander V. Manzhirov, 2006-11-27 Covering the main fields of mathematics this handbook focuses on the methods used for obtaining solutions of various classes of mathematical equations that underlie the mathematical modeling of numerous phenomena and processes in science and technology The authors describe formulas methods equations and solutions that are frequently used in scientific and engineering applications and present classical as well as newer solution methods for various mathematical equations The book supplies numerous examples graphs figures and diagrams and contains many results in tabular form including finite sums and series and exact solutions of differential integral and functional equations

*Linear Algebra I* Frederick P. Greenleaf, Sophie Marques, 2019-01-30 This book is the first of two volumes on linear algebra for graduate students in mathematics the sciences and economics who have a prior undergraduate course in the subject a basic understanding of matrix algebra and some proficiency with mathematical proofs Proofs are emphasized and the overall objective is to understand the structure of linear operators as the key to solving problems in which they arise This first volume re-examines basic notions of linear algebra vector spaces linear operators duality determinants diagonalization and inner product spaces giving an overview of linear algebra with sufficient mathematical precision for advanced use of the subject This book provides a nice and varied selection of exercises examples are well crafted and provide a clear understanding of the methods involved New notions are well motivated and interdisciplinary connections are often provided to give a more intuitive and complete vision of linear algebra Computational aspects are fully covered but the study of linear operators remains the focus of study in this book

**Schaum's Outline of Discrete Mathematics** Seymour Lipschutz, Marc Lipson, 1997-06-22 The first edition of this book sold more than 100 000 copies and this new edition will show you why Schaum's Outline of Discrete Mathematics shows you step by step how to solve the kind of problems you're going to find on your exams And this new edition features all the latest applications of discrete mathematics to computer science This guide can be used as a supplement to reinforce and strengthen the work you do with your class text It works well with virtually any discrete mathematics textbook But it is so comprehensive that it can even be used alone as a text in discrete mathematics or as independent study tool

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