

## عنوان مقاله:

European and American put valuation via a high-order semi-discretization scheme

## محل انتشار:

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## خلاصه مقاله:

Put options are commonly used in the stock market to protect against the decline of the price of a stock below a specified price. On the other hand, finite difference approach is a well-known and well-resulted numerical scheme for financial differential equations. As such in this work, a new spatial discretization based on finite difference semi-discretization procedure with high order of accuracy is constructed for the problem of European and American put options. Several numerical experiments are also worked out.

## کلمات کلیدی:

Option pricing, Numerical scheme, Black-Scholes PDE, Semi-discretization, Put option

## لینک ثابت مقاله در پایگاه سیویلیکا:

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