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Solving Free-boundary Problems with Applications in Finance

Kumar Muthuraman and Sunil Kumar

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Solving Free-boundary Problems with Applications in Finance Kumar Muthuraman, Sunil Kumar, 2008 Outlines and explains a recent computational method that solves free boundary problems by reducing them into a sequence of fixed boundary problems which are relatively easy to solve numerically Topics in Numerical Methods for Finance Mark Cummins, Finbarr Murphy, John J.H. Miller, 2012-07-15 Presenting state of the art methods in the area the book begins with a presentation of weak discrete time approximations of jump diffusion stochastic differential equations for derivatives pricing and risk measurement Using a moving least squares reconstruction a numerical approach is then developed that allows for the construction of arbitrage free surfaces Free boundary problems are considered next with particular focus on stochastic impulse control problems that arise when the cost of control includes a fixed cost common in financial applications The text proceeds with the development of a fear index based on equity option surfaces allowing for the measurement of overall fear levels in the market The problem of American option pricing is considered next applying simulation methods combined with regression techniques and discussing convergence properties Changing focus to integral transform methods a variety of option pricing problems are considered The COS method is practically applied for the pricing of options under uncertain volatility a method developed by the authors that relies on the dynamic programming principle and Fourier cosine series expansions Efficient approximation methods are next developed for the application of the fast Fourier transform for option pricing under multifactor affine models with stochastic volatility and jumps Following this fast and accurate pricing techniques are showcased for the pricing of credit derivative contracts with discrete monitoring based on the Wiener Hopf factorisation With an energy theme a recombining pentanomial lattice is developed for the pricing of gas swing contracts under regime switching dynamics The book concludes with a linear and nonlinear review of the arbitrage free parity theory for the CDS and bond markets **American Book Publishing Record Cumulative, 1950-1977: Title index** R.R. Bowker Company. Department of Bibliography, 1978 Mathematical Reviews, 2003 **Bulletin of the Atomic Scientists**, 1973-10 The Bulletin of the Atomic Scientists is the premier public resource on scientific and technological developments that impact global security Founded by Manhattan Project Scientists the Bulletin's iconic Doomsday Clock stimulates solutions for a safer world Courses and Programs Iowa State University, 1997 **Dissertation Abstracts International**, 1992-04 Whitaker's Books in Print, 1998 **British Books in Print**, 1986 *Forthcoming Books* Rose Army, 1989

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