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# **Numerical Partial Differential Equations In Finance Explained: An Introduction To Computational Finance (Financial Engineering Explained)**



## Synopsis

This book provides a first, basic introduction into the valuation of financial options via the numerical solution of partial differential equations (PDEs). It provides readers with an easily accessible text explaining main concepts, models, methods and results that arise in this approach. In keeping with the series style, emphasis is placed on intuition as opposed to full rigor, and a relatively basic understanding of mathematics is sufficient. The book provides a wealth of examples, and ample numerical experiments are given to illustrate the theory. The main focus is on one-dimensional financial PDEs, notably the Black-Scholes equation. The book concludes with a detailed discussion of the important step towards two-dimensional PDEs in finance.

## Book Information

Series: Financial Engineering Explained

Hardcover: 128 pages

Publisher: Palgrave Macmillan; 1st ed. 2017 edition (October 12, 2017)

Language: English

ISBN-10: 1137435682

ISBN-13: 978-1137435682

Product Dimensions: 6.1 x 9.3 inches

Shipping Weight: 1.7 pounds (View shipping rates and policies)

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