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There has been much research on pricing options under jump models using FD methods, which are the most common way to discretize the differential operators in the option pricing context (see, for ...

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Historically (see Lax and Richtmyer [88], Richtmyer and Morton [105], and Courant, Friedrichs, and Lewy [35]), the finite difference method is the first family of local methods for discretizing partial differential equations. Arguably, it can be attributed to Richardson in the beginning of the twentieth century.

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Applying the Monte-Carlo method to option pricing is very natural and not difficult, at least for European options, but speeding up the method by variance reduction may become tricky. Similarly, tree methods are very intuitive and fast but also rapidly become difficult as the complexity of the financial product grows.

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these options, we need to choose the specific option of specific strike price by comparing our computed option price with the market option price. (4) Price the European Call Option In this study in order to form the option positions on Apr 19, 2011, we use the stock prices at Apr 18, 2011 as the initial stock prices. We also calculate the time to

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The second family is local with respect to both price and time variables, and provides an efficient tool for mesh adaption in the price variable at each time step. Other approaches for mesh adaption for parabolic problems and finite element methods are available in, e.g., [45, 46, 47].

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COMPUTATIONAL METHODS FOR OPTION PRICING Yves Achdou1 Olivier Pironneau 2 January 24, 2004 1UFR Math´ematiques, Universit´e Paris 7, Case 7012, 75251 PARIS Cedex 05, France and Laboratoire Jacques-Louis Lions, Universit´e Paris 6.

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