

fd_andersenandreasen

Input parameters:

- SpaceStepNumber N
- TimeStepNumber M

Output parameters:

- Price
- Delta

there

/*Memory Allocation*/

/*Space localization*/

Define the integration domain $D = [x_{min}, x_{max}]$ using inequality [there](#).

/*Space Step*/

Define the space step $h = \frac{x_{max} - x_{min}}{N}$.

/* Integration formula */

/*"Probabilities" associated to point*/

cf. [there](#)

/* FFT jump-density */

/*Terminal Values*/

Put the value of the payoff saved in *Obst* into a vector P which will be used to save the option value.

/*Finite difference Cycle/*

At any time step, described by the loop in the variable *TimeIndex*, we have to explicitly the equation

/*Price*/

/*Delta*/

/*Memory Deallocation*/