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An Introduction

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Applied Partial Differential Equations: An Introduction Alan Jeffrey, 2003 This work is for students who need more than the purely numerical solutions provided by programs like the MATLAB PDE Toolbox and those obtained by the method of separation of variables

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processes used in financial modelling are considered The third part introduces the Wiener process Ito integrals and stochastic differential equations but its main focus is the famous Black Scholes formula for pricing European options Some guidance for further study within this exciting and rapidly changing field is given in the concluding chapter There are approximately 100 exercises interspersed throughout the book and solutions for most problems are provided in the appendices

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