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Numerical Methods For Finance

1. Paul Glasserman, Monte Carlo Methods In Financial Engineering, Springer-Verlag, 2004. 2. Peter Jackel, Monte Carlo Methods In Finance, John Wiley & Sons, 2002. 3. Karel In 't Hout, Numerical Partial Differential Equations In Finance Explained: An Introducti Jan 23th, 2024

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$$|G| \leq 1 \Rightarrow \left| \frac{1 - \frac{1}{2} \frac{v \Delta t}{h} \cos kx}{1 + \frac{1}{2} \frac{v \Delta t}{h} \cos kx} \right| \leq 1$$
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