Special Issue on Numerical PDE Methods in Finance

The Journal of Computational and Applied Mathematics will publish a special issue on NUMERICAL PDE METHODS IN FINANCE with guest editors D. A. Voss (Western Illinois University) and A.Q.M. Khaliq (Middle Tennessee State University).

PDEs have become an important tool in option valuation providing a powerful and consistent framework for pricing rather complex derivatives. Their numerical solution, however, can present difficulties involving reliability, accuracy, and efficiency. The aim of this special issue is to highlight these aspects of the numerical PDE approach. This special issue will contain papers presenting new research results in topics including, but not limited to:

models in high dimension

models with jumps

stochastic volatility models

Research papers are solicited for this special issue. Each submitted paper should be between 10 and 20 pages and will be refereed according to JCAM policies (http://www.elsevier.com/locate/cam).

Submit a PDF or PS version of the complete paper to either of the guest editors:

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