云南大学学报(自然科学版)
JOURNAL OF YUNNAN UNIVERSITY(NATURAL SCIENCES)
中文核心期刊
中国科技核心期刊

云南大学学报(自然科学版) » 2002, Vol. 24 » Issue (4): 241-244 DOI:

一类广义的Black-Scholes模型的数值解

聂彩仁, 何树红

云南大学数学系, 云南, 昆明, 650091

The numerical solution for a generalized black-scholes model

NIE Cai-ren, HE Shu-hong

Department of Mathematics, Yunnan University, Kunming 650091, China

- 摘要
- 参考文献
- 相关文章

全文: PDF (1251 KB) HTML (KB) 输出: BibTeX | EndNote (RIS) 背景资料

摘要 用有限差分法研究一类带有参数α的广义Black -Scholes模型的数值解,并将其应用于实例中,得到了满意的数值结果.

关键词: Black-Scholes模型 期权定价公式 抛物型方程 Cauchy问题 分离变量法 有限差分法

Abstract: The finite difference methods were used to study the numerical solution of a generalized Black-Scholes model wits parameter α.An example was given to explain the validity of this way.

Key words: black-scholes model option pricing formula parabola equation cauchy problem method of separated variables finite difference methods

收稿日期: 2001-12-04;

基金资助:云南省院省校合作项目“金融数学学科建设”资助

引用本文:

聂彩仁,何树红. 一类广义的Black-Scholes模型的数值解[J]. 云南大学学报(自然科学版), 2002, 24(4): 241-244.

NIE Cai-ren,HE Shu-hong. The numerical solution for a generalized black-scholes model[J]. , 2002, 24(4): 241-244.

[1] WILLMOTT P.Derivatives The theory and prac rice of financial engineering[M].West Sussex:John Wiley& Sons,1998.[2] ZHANG Shun-ming,DENG Min.Generalization of the black-scholes model of security valuation[J].Mathematics in Economics,1999,16(2):13-20.[3] JOHN C H.Options,futures and other derivatives securities[M].Beijing:Huaxia Publishing House 1998.[4] COX J C,ROSS SA.The valuation of options for alternative stochastic processes[J].Journal of Financial Economics,1976,(3):145-166.[5] BLACK F,SCHOLES M.The pricing of options and corporate liabilities[J].Journal of Political Economics 1973,81:637-659.

没有找到本文相关文献

编辑出版：云南大学学报编辑部 (昆明市翠湖北路2号, 650091)
电话：0871-5033829(传真) 5031498 5031662 E-mail: yndxxb@ynu.edu.cn yndxxb@163.com