

# SCIENTIFIC COMPUTING

## AN INTRODUCTORY SURVEY

SECOND EDITION

MICHAEL T. HEATH



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# Heath Scientific Computing Solution Manual

**Ian Pickup**



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Topper, 2005-06-24 The pricing of derivative instruments has always been a highly complex and time-consuming activity. Advances in technology, however, have enabled much quicker and more accurate pricing through mathematical rather than analytical models. In this book, the author bridges the divide between finance and mathematics by applying this proven mathematical technique to the financial markets. Utilising practical examples, the author systematically describes the processes involved in a manner accessible to those without a deep understanding of mathematics. Explains little-understood techniques that will assist in the accurate, more speedy pricing of options. Centres on the practical application of these useful techniques. Offers a detailed and comprehensive account of the methods involved and is the first to explore the application of these particular techniques to the financial markets. **Proceedings of the Fourth SIAM Conference on Parallel**

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