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respect to both price and time  
variables, and provides an  
efficient tool for mesh adaption in  
the price variable at each time  
step. Other approaches for mesh

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adaption for parabolic problems  
and finite element methods are  
available in, e.g., [45, 46, 47].

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these options, we need to choose  
the specific option of specific  
strike price by comparing our  
computed option price with the  
market option price. (4) Price the  
European Call Option In this study  
in order to form the option  
positions on Apr 19, 2011, we use  
the stock prices at Apr 18, 2011  
as the initial stock prices. We also  
calculate the time to

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methods for pricing American put options under a Markov-switching diffusion market model. Two methods are suggested in this paper.

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COMPUTATIONAL METHODS FOR OPTION PRICING Yves Achdou1 Olivier Pironneau 2 January 24, 2004 1UFR Mathématiques, Université Paris 7, Case 7012, 75251 PARIS Cedex 05, France and Laboratoire Jacques-Louis Lions, Université Paris 6.

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