# 数学与系统科学研究院

# 计算数学所学术报告

报告人： **A.P. Junfeng Yin**

（ ***Department of Mathmatics, Tongji University*** ）

报告题目：

**Operator splitting method for Pricing Amreican Options**

邀请人： 白中治研究员

报告时间：**2011** 年 **8** 月 **5** 日（周五）

上午 **10**：**30-11**：**30**

报告地点： 科技综合楼四层 **401**

计算数学所教室

## Abstract：

**The Black-Scholes model for Amercian options pricing leads to a free boundary problem due to the early exercise constraint. By discretization, a linear complementarity problem is obtained and standard solution method, e.g., project SOR method and modulus-based method, can be applied. A new operating splitting method is proposed in this talk, which separate the original linear complementarity problem into a linear equation plus a simple linear complementarity problem. Numerical experiments are presented to show the efficiency of this approach.**


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