Unit-I

Introduction to financial terms and concepts: Review definition of put and call options—hedge funds. Give a review on basic linear algebra: Manipulation of Matrix algebra – Eigenvalues and Eigenvectors – Determinants

Unit-II


Unit-III


Unit-IV


Unit-V

Numerical schemes: Overview of differential equations-Seperable-Integrating Factor-second order and high-Euler Method –Explicit –Implicit – Runge-Kutta-Applying these in a programming language

TEXT BOOKS/ REFERENCES:


