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## fd\_impexp\_mer

Input parameters:

- SpaceStepNumber  $N$
- TimeStepNumber  $M$

Output parameters:

- Price
- Delta

**/\*Memory Allocation\*/**

**/\*Space localization\*/**

Define the integration domain  $D = [x_{min}, x_{max}]$  using inequality [there](#).

**/\*Space Step\*/**

Define the space step  $h = \frac{x_{max} - x_{min}}{N}$ .

**/\* Integration formula \*/**

**/\*"Probabilities" associated to point\*/**

cf. [there](#)

**/\*Terminal Values\*/**

Put the value of the payoff saved in *Obst* into a vector  $P$  which will be used to save the option value.

**/\*Finite difference Cycle\*/**

At any time step, described by the loop in the variable *TimeIndex*, we have to explicitly the equation cf. [there](#)

***/\*Price\*/***

***/\*Delta\*/***

***/\*Memory Deallocation\*/***