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*April 23rd, 2018 - This tutorial discusses the specifics of the Crank Nicolson finite difference method as it is applied to option pricing Example code implementing the Crank Nicolson method in MATLAB and used to price a simple option is provided'*

**'Crank Nicholson Matrix Mathematics Numerical Analysis**

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**'Crank?Nicolson method Wikipedia**

**April 28th, 2018 - The Crank?Nicolson the algebraic problem is tridiagonal and may be efficiently solved with the tridiagonal matrix algorithm open access Lectures and Codes"Mar 2018 23 57 00 GMT new type of sampling strategy for**

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