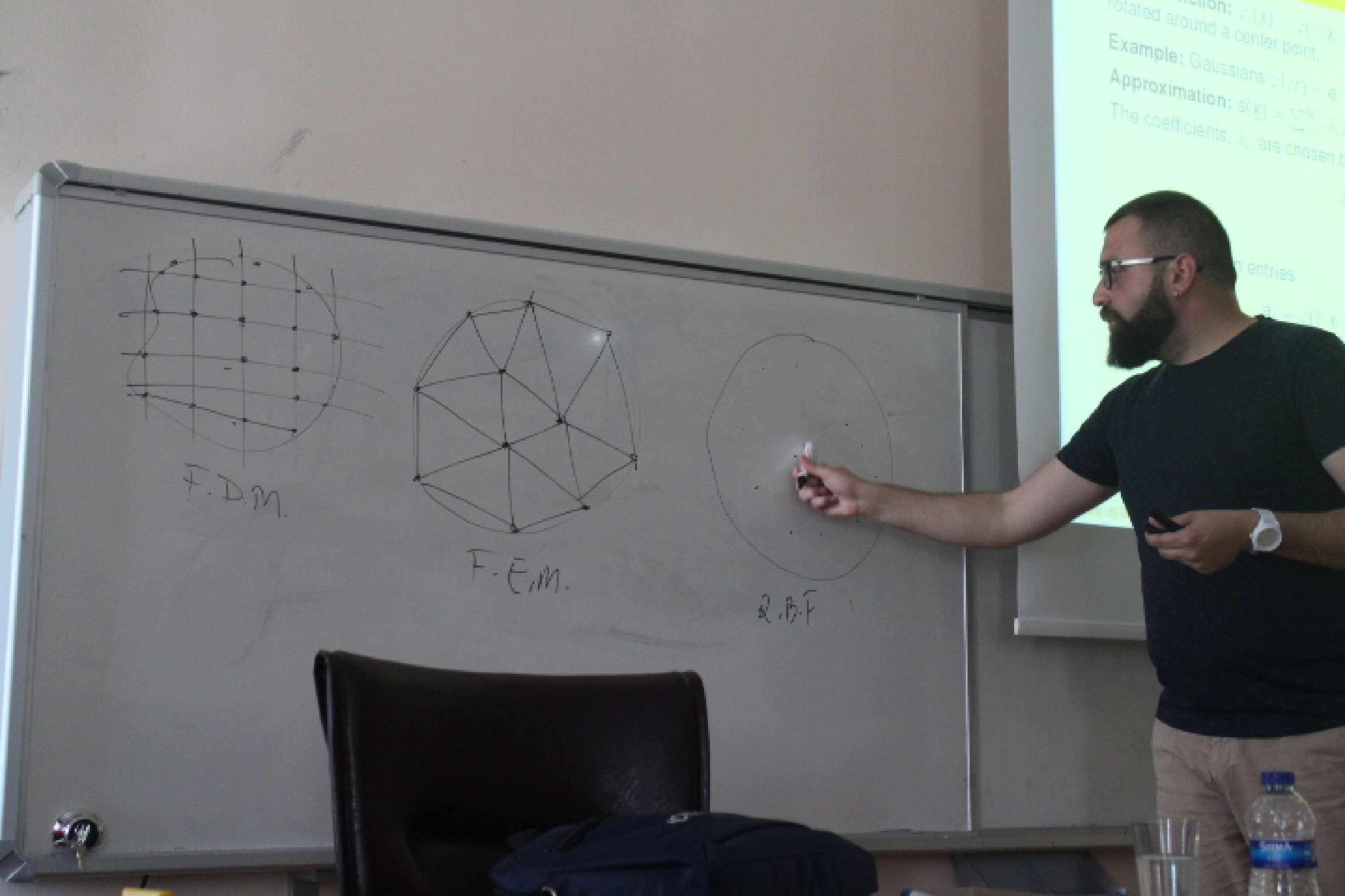
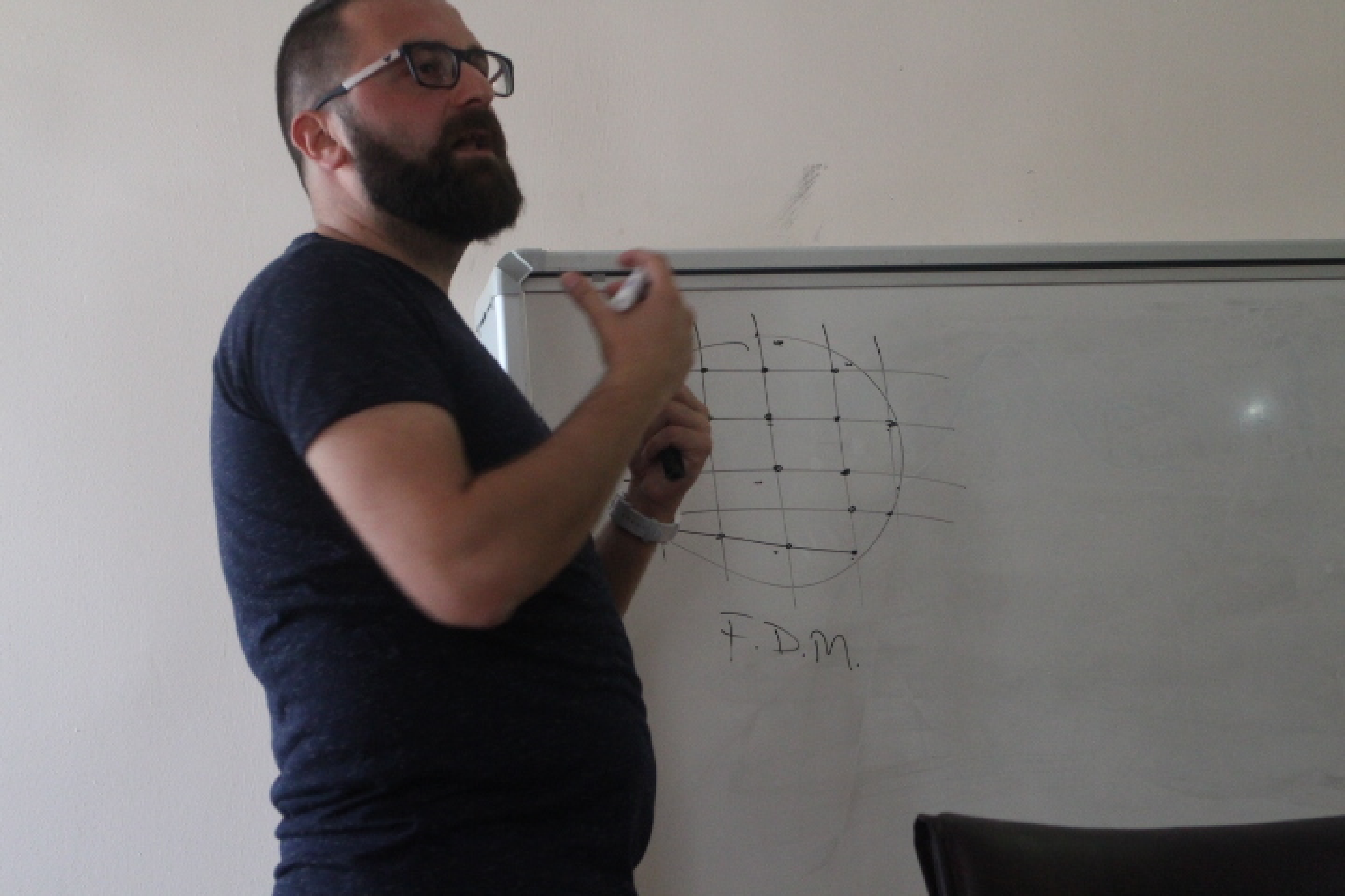

Mathematical Finance lies at the intersection of
Partial Differential Equations
Numerical Analysis
Stochastic Differential Equations
Applied Probability
Economics
Statistics


rotated around a center point.
Example: Gaussians
Approximation:
The coefficients,
are chosen
entries
F.D.M.
F.E.M.
R.B.F


F.D.M.


Result
Figure 2: RBF approximation to European Call option price V(S,t).