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1. Paul Glasserman, Monte Carlo Methods In Financial Engineering, Springer-Verlag, 2004. 2. Peter Jackel, Monte Carlo Methods In Finance, John Wiley & Sons, 2002. 3. Karel In 't Hout, Numerical Partial Differential Equations In Finance Explained: An Introducti Feb 15th, 2024

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$$G = \frac{1}{2} \left( \epsilon^{j+1} + \epsilon^{j-1} \right) + \frac{1}{2} \left( \epsilon^{j+1} - \epsilon^{j-1} \right) \frac{2\Delta t}{H} \left( \epsilon^{j+1} + \epsilon^{j-1} \right)$$
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