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This edition contains more material. The largest addition is a new section on jump processes (Section 1.9). The derivation of a related partial integro differential equation is included in Appendix A3. More material is devoted to Monte Carlo simulation. An algorithm for the standard workhorse of in verting the normal distribution is added to Appendix A7. New figures and more exercises are intended to improve the clarity at some places. Several further references give hints on more advanced material and on important developments. Many small changes are hoped to improve the readability of this book. Further I have made an effort to correct misprints and errors that I knew about. A new domain is being prepared to serve the needs of the computational finance community, and to provide complementary material to this book. The address of the domain is www.compfin.de The domain is under construction; it replaces the website address www . mi. uni koeln.de/numerik/compfin/. Suggestions and remarks both on this

book and on the domain are most welcome.

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