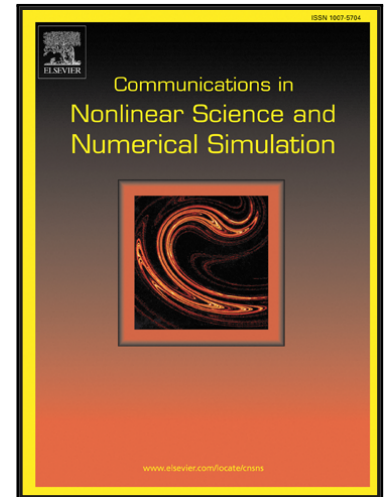


Accepted Manuscript

On Multilevel RBF Collocation to Solve Nonlinear PDEs Arising from Endogenous Stochastic Volatility Models

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PII: S1007-5704(17)30375-1
DOI: [10.1016/j.cnsns.2017.11.003](https://doi.org/10.1016/j.cnsns.2017.11.003)
Reference: CNSNS 4360



To appear in: *Communications in Nonlinear Science and Numerical Simulation*

Received date: 29 May 2017
Revised date: 30 October 2017
Accepted date: 2 November 2017

Please cite this article as: Ali Foroush Bastani, Maryam Vahid Dastgerdi, Abolfazl Mighani, On Multilevel RBF Collocation to Solve Nonlinear PDEs Arising from Endogenous Stochastic Volatility Models, *Communications in Nonlinear Science and Numerical Simulation* (2017), doi: [10.1016/j.cnsns.2017.11.003](https://doi.org/10.1016/j.cnsns.2017.11.003)

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Highlights

- We present an analytical and also a numerical study of a time-dependent second-order nonlinear partial differential equation (PDE) arising from the endogenous stochastic volatility model
- We introduce a Newton-based iteration scheme for nonlinear parabolic equations based on multilevel collocation using radial basis functions (RBFs)
- We show the effectiveness of the resulting framework by solving a prototypical example from the field

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