

**Wei, G. W.**

**A unified approach for the solution of the Fokker-Planck equation.** (English) Zbl 0988.82047  
*J. Phys. A, Math. Gen.* 33, No. 27, 4935-4953 (2000).

**MSC:**

- 82C80 Numerical methods of time-dependent statistical mechanics (MSC2010) Cited in **30** Documents
- 82C31 Stochastic methods (Fokker-Planck, Langevin, etc.) applied to problems in time-dependent statistical mechanics
- 91G80 Financial applications of other theories

**Keywords:**

discrete singular convolution algorithm; numerical integration; Fokker-Planck equation; collocation; finite difference; repulsive Wong process; Black-Scholes equation; incompressible Euler equation

**Full Text:** [DOI](#)