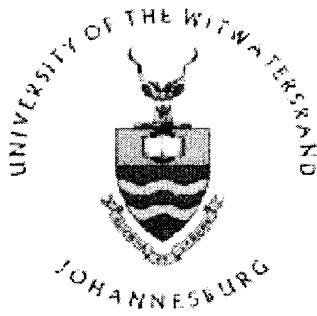


A radial basis function approach to reconstructing the local
volatility surface of European options

James Glover

February 10, 2010



I declare that this dissertation is my own unaided work. It is being submitted for the degree of Master of Science at the University of the Witwatersrand, Johannesburg. It has not been submitted before for any degree or examination at any other university

A handwritten signature in black ink, appearing to read "James Glover".

James Glover
10 February 2010