## Stock Option

B: None Type

K

N

S0

STs: list

Т

d:int

df

dt

is\_bar : bool

is call: bool

is european: bool

is\_out:bool is\_up:bool

r

u:int

## BinomialBarrierOption

STs: list

qd qu

begin tree traversal()

check\_barrier\_price(payoffs, node)

check\_early\_exercise(payoffs, node)

init payoffs tree()

init stock price tree()

price()

setup\_parameters()

traverse\_tree(payoffs)

## BinomialEuropeanOption

M

STs: ndarray

qd

qu

begin\_tree\_traversal()

init\_payoffs\_tree()

init\_stock\_price\_tree()

price()

setup\_parameters()

traverse\_tree(payoffs)

## BinomialTreeOption

STs: list

qd

qu

begin\_tree\_traversal()

check early exercise(payoffs, node)

init payoffs tree()

init stock price tree()

price()

setup\_parameters()

traverse tree(payoffs)