

MATLAB® Test Report

Timestamp: 26-Apr-2024 21:35:36

Host: Spences-MacBook-PRO.local

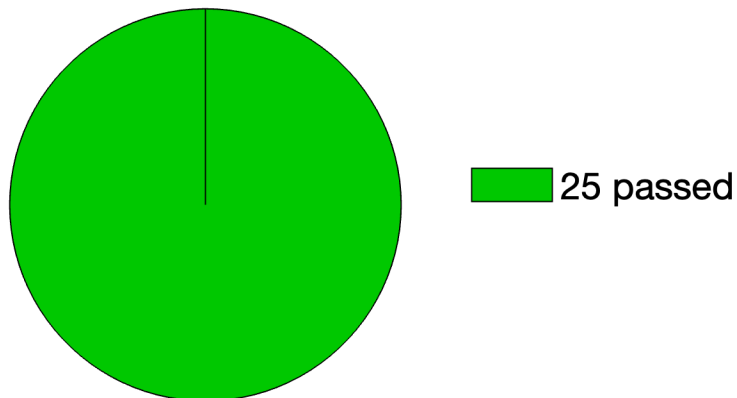
Platform: maci64

MATLAB Version: 9.14.0.2306882 (R2023a) Update 4

Number of Tests: 25

Testing Time: 5.4703 seconds

Overall Result: PASSED



Overview

/Users/wangzhiyuan/Downloads/Num_Project/code/

<u>testBlackCall</u> ✓✓	4.6362 seconds
<u>testRateIntegral</u> ✓✓✓✓✓	0.2211 seconds
<u>testFwdSpot</u> ✓✓✓✓	0.0912 seconds
<u>testSmileVol</u> ✓✓✓✓✓✓✓	0.2641 seconds
<u>testVol</u> ✓✓✓	0.0487 seconds
<u>testPdf</u> ✓✓	0.1021 seconds
<u>testEuropean</u> ✓✓✓	0.1069 seconds

Details

/Users/wangzhiyuan/Downloads/Num_Project/code/

testBlackCall

✓ testZeroStrike

The test passed.
Duration: 0.3433 seconds

[\(Overview\)](#)

✓ testExtremeCases

The test passed.
Duration: 4.2928 seconds

[\(Overview\)](#)

testRateIntegral

✓ testRateIntegralZeroTime

The test passed.
Duration: 0.0156 seconds

[\(Overview\)](#)

✓ testRateIntegralLastTime

The test passed.
Duration: 0.0130 seconds

[\(Overview\)](#)

✔ testRateIntegralbeyond

The test passed.
Duration: 0.1290 seconds

[\(Overview\)](#)

✔ testRateIntegralTenorTime

The test passed.
Duration: 0.0318 seconds

[\(Overview\)](#)

✔ testOriginalPoint

The test passed.
Duration: 0.0318 seconds

[\(Overview\)](#)

testFwdSpot

✔ testFwdAccuracy

The test passed.
Duration: 0.0717 seconds

[\(Overview\)](#)

✔ testFwdNonNegative

The test passed.
Duration: 0.0044 seconds

[\(Overview\)](#)

✔ testFwdAccuracy

The test passed.
Duration: 0.0133 seconds

[\(Overview\)](#)

✔ testFwdNonNegative

The test passed.
Duration: 0.0017 seconds

[\(Overview\)](#)

testSmileVol

✔ samelengthInput

The test passed.
Duration: 0.0272 seconds

[\(Overview\)](#)

✓ noconvexarbitrageInput

The test passed.
Duration: 0.0236 seconds

[\(Overview\)](#)

✓ InterpolationPoints

The test passed.
Duration: 0.0454 seconds

[\(Overview\)](#)

✓ checkFixedPoints

The test passed.
Duration: 0.0193 seconds

[\(Overview\)](#)

✓ atmvolMin

The test passed.
Duration: 0.0101 seconds

[\(Overview\)](#)

✓ splinePlot

The test passed.
Duration: 0.1385 seconds

[\(Overview\)](#)

testVol

✓ testInterpolation

The test passed.
Duration: 0.0290 seconds

[\(Overview\)](#)

✓ testInterpolated

The test passed.
Duration: 0.0053 seconds

[\(Overview\)](#)

✓ testErrorOnExtrapolation

The test passed.
Duration: 0.0144 seconds

testPdf

✔ testIntegralPdfEqualsOne

The test passed.
Duration: 0.0733 seconds

[\(Overview\)](#)

✔ testMeanEqualsFwd

The test passed.
Duration: 0.0288 seconds

[\(Overview\)](#)

testEuropean

✔ testPutCallParity

The test passed.
Duration: 0.0350 seconds

[\(Overview\)](#)

✔ testEqualsBS

The test passed.
Duration: 0.0174 seconds

[\(Overview\)](#)

✔ testDigital

The test passed.
Duration: 0.0544 seconds

[\(Overview\)](#)