

# Computational Finance Project 7

May 24, 2017

## #####Computational Finance - Project 7#####

## Nitish Ramkumar

## EFD\_dt 0.464541

## EFD\_3dt 0.463417

## EFD\_4dt 0.463142

## IFD\_dt 0.463406

## IFD\_3dt 0.462855

## IFD\_4dt 0.462579

## CNF\_dt 0.463686

## CNF\_3dt 0.463136

## CNF\_4dt 0.462861

## BlackScholes 0.464695

## Name: 10, dtype: float64

##	EFD_dt	EFD_3dt	EFD_4dt	IFD_dt	IFD_3dt	IFD_4dt	CNF_dt	CNF_3dt	CNF_4dt	BlackS
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## 4	5.786831	5.793684	5.786828	4.638822	5.631817	5.720839	4.608254	5.630171	5.720819	5.8
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## 5	4.780522	4.744918	4.735397	4.758727	4.744204	4.735219	4.758460	4.744244	4.735230	4.8
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## 6	3.796811	3.711675	3.742874	3.796648	3.711707	3.742906	3.796648	3.711690	3.742890	3.8
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## 7	2.751428	2.803546	2.688946	2.751653	2.803726	2.689157	2.751556	2.803636	2.689052	2.8
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## 8	1.782680	1.798711	1.782454	1.782826	1.799061	1.782802	1.782652	1.798886	1.782628	1.8
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## 9	0.979788	0.946342	0.924750	0.980118	0.946166	0.924552	0.980190	0.946254	0.924651	1.0
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## 10	0.464541	0.463417	0.463142	0.463406	0.462855	0.462579	0.463686	0.463136	0.462861	0.4
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## 11	0.164155	0.144999	0.146864	0.164285	0.144750	0.146610	0.164434	0.144874	0.146737	0.1
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## 12	0.047545	0.049096	0.041366	0.047840	0.049170	0.041469	0.047800	0.049133	0.041417	0.0
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## 13	0.012084	0.013170	0.012006	0.012164	0.013334	0.012169	0.012083	0.013252	0.012088	0.0
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## 14	0.002823	0.002758	0.002825	0.002902	0.002862	0.002929	0.002850	0.002810	0.002877	0.0
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## 15	0.000526	0.000446	0.000535	0.000562	0.000484	0.000577	0.000541	0.000465	0.000556	0.0
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## 16	0.000097	0.000086	0.000081	0.000113	0.000099	0.000093	0.000105	0.000092	0.000087	0.0
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##	EFD_dt	EFD_3dt	EFD_4dt	IFD_dt	IFD_3dt	IFD_4dt	CNF_dt	\
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## 4	-0.002612	-0.001431	-0.002613	-0.200477	-0.029330	-0.013986	-0.205746
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## 5	-0.004470	-0.011884	-0.013867	-0.009009	-0.012033	-0.013904	-0.009064
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## 6	-0.001380	-0.023772	-0.015566	-0.001423	-0.023764	-0.015558	-0.001423
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## 7	-0.019224	-0.000646	-0.041496	-0.019143	-0.000582	-0.041421	-0.019178
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## 8	-0.033394	-0.024702	-0.033517	-0.033315	-0.024513	-0.033328	-0.033410
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## 9	-0.043576	-0.076224	-0.097301	-0.043253	-0.076396	-0.097495	-0.043183
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## 10	-0.000330	-0.002749	-0.003341	-0.002773	-0.003958	-0.004552	-0.002170
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## 11	-0.043033	-0.154705	-0.143832	-0.042277	-0.156160	-0.145317	-0.041405
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## 12	-0.093684	-0.064126	-0.211471	-0.088064	-0.062704	-0.209514	-0.088818
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## 13	-0.114833	-0.035261	-0.120503	-0.108923	-0.023234	-0.108581	-0.114882
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## 14	-0.091414	-0.112373	-0.091010	-0.066178	-0.079068	-0.057480	-0.083007
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## 15	-0.170922	-0.297061	-0.157534	-0.114032	-0.236753	-0.090645	-0.147621
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## 16	-0.187004	-0.278442	-0.318529	-0.052312	-0.170302	-0.215824	-0.113425
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##	CNF_3dt	CNF_4dt
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## 4	-0.029613	-0.013990
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## 5	-0.012025	-0.013902
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## 6	-0.023768	-0.015562
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## 7	-0.000614	-0.041458
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## 8	-0.024607	-0.033423
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## 9	-0.076310	-0.097398
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## 10 -0.003353 -0.003946
## 11 -0.155435 -0.144576
## 12 -0.063419 -0.210495
## 13 -0.029233 -0.114527
## 14 -0.095662 -0.074185
## 15 -0.266891 -0.124056
## 16 -0.224708 -0.267513
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