- 1. Use Anaconda Prompt and pip install QuantLib-Python
- 2. Insert the parameters and information of options
- 3. Use Hull-White model to generate short rates
- 4. Replace the constant interest rates in geometric Brownian motion with the previous short rates
- 5. Get a list of stock prices
- 6. Compute the correspondent call and put prices
- 7. Derive expected values and discount the call and put price.