Assignment3 Report

Group12 Li Daina (), Hu Hao (), Wang Youan (3035237236)

# Contribution

# UI Introduction

Our program is a web-based option calculator,



Figure Index

# Code Detail and Test Case

## European call/put option (Black-Scholes Formulas)

## Implied volatility calculator

## Geometric Asian option and Geometric basket option (Closed-form)

## Arithmetic Asian option (Monte Carlo method with control variate technique)

## Arithmetic basket option (Monte Carlo method with control variate technique)

## American call/put option (Binomial Tree method)

# Extensions