App User Guide

This user guide is written for the users of the console interface of our program.

Table of Contents

Features

- Compute the European call option, the barrier option and the look-back price
- Compute the European call option, the barrier option and the look-back option greeks:
 - delta
 - gamma
 - vega
- Provide statistical informations on the random variables.

Installation

This app only works on Windows NT systems. We recommend using Windows 7 or any more recent Windows distribution.

Make sure you have the following files.

Usage