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## tr\_rogersstapleton\_upout

Output parameters:

- Price
- Delta

**Description:** This is taken [\[1\]](#) routine. We send the reader to the Routine [tr\\_rogersstapleton\\_downout.c](#)

## References

- [1] L.C.G.ROGERS E.J.STAPLETON. Fast accurate binomial pricing. *preprint*, 1997. [1](#)