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## tr\_ritchken\_upin

Input parameters:

- StepNumber  $N$

Output parameters:

- Price
- Delta

This is taken from [1]. For this routine we send the reader to the [Routine tr\\_ritchken\\_downout](#)

## References

- [1] P.RITCHKEN. On pricing barrier options. *Journal Of Derivatives*, pages 19–28, Winter 95 1995. 1