

輸入利率資訊和股
價資訊

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graph TD; A[輸入利率資訊和股價資訊] --> B["( sigma,a,timestep,length,forward rate,number of path )"]; A --> C["( strike price, risk-free interest rate,deltaT,sigma,stock price )"]; A --> D[用QL套件和Monte Carlo GBM來計算Hull-White process和future asset price]; D --> E[得到兩者走勢圖<br/>( 利率和call put price )];
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(sigma,a,timestep,length,forward
rate,number of path)

(strike price, risk-free interest
rate,deltaT,sigma,stock price)

用QL套件和Monte Carlo GBM來計算
Hull-White process和future asset price

得到兩者走勢圖
(利率和call put price)