

C++ Programming for Financial Engineering Level 9 Group E Writeup

QuantNet

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a)

The sample programs compile and run successfully. For the output files, please refer to the excel documents stored in this folder.

b)

We tested Batch 2 Put option and Batch4 options for underlying prices from \$50 to \$150. We can see the almost linear relationship between underlying price and Batch 4 call option price and slightly nonlinear relationship between underlying price and Batch 2 put option price. Please see the implemented code and excel documents.

