CDX Plot Script Dependency List

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Combined runtime file dependencies for plotting scripts.

plot_basecorr_surface.py

plot_base_expected_loss_curves.py

1. cdx-engine/scripts/plot_base_expected_loss_curves.py

2. cdx-engine/src/calibration_basecorr_relaxed.py

3. cdx-engine/src/pricer_tranche.py

4. cdx-engine/src/copula_lhp.py

5. cdx-engine/src/utils_math.py

6. cdx-engine/src/basis_adjustment_utils.py

7. cdx-engine/src/basis.py

8. cdx-engine/src/curves.py

9. cdx-engine/src/io_data.py

10. cdx-engine/data/cdx_timeseries.csv

11. cdx-engine/data/ois_timeseries.csv

12. cdx-engine/data/constituents_timeseries.csv

13. cdx-engine/plots/ (output)

plot_basis_adjustment.py

1. cdx-engine/scripts/plot_basis_adjustment.py

2. cdx-engine/src/basis_adjustment_utils.py

3. cdx-engine/src/basis.py

4. cdx-engine/src/curves.py

5. cdx-engine/src/io_data.py

6. cdx-engine/data/cdx_timeseries.csv

7. cdx-engine/data/constituents_timeseries.csv

8. cdx-engine/data/ois_timeseries.csv

9. cdx-engine/plots/ (output)