

HW4, due Nov 26

1. Implement the robust arbitrage detector, in Python. The input to the detector should be two data files. The first file is identical to the file used for the standard detector, and is to be interpreted as providing the **expected** prices in each future scenario. The second file contains the allowable deviations; an example is attached.
2. Add an Excel interface to the detector. The spreadsheet should have a User Form that allows the user to input the two files listed above. A VBA module will then read the two files and display their contents on the worksheet. Following that, the python detector is run, using the file communication trick we have seen in class

Feel free to reuse code that I have provided before.