

CS401: Computational Finance

Lab 1

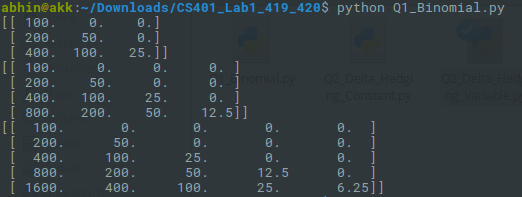
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Q1. Binomial Pricing Model



Q2(a). Delta-Hedging with constant Rate of Interest





Q2(b). Delta-Hedging with variable Rate of Interest





Q3. Asian Option

