Implementing the Heston Option Pricing Model in Object-Oriented Cython

Brandon C. Hardin *Utah State University*

Abstract goes here!

Keywords: Heston, Python, Cython

Introduction

This is where I will start writing my paper. Below is a rough outline. It will change as I need it to.

The Heston Model

Monte Carlo Simulation

Python Programming Language

Implementing Option Pricing Models in Python

Python

Cython

Object-Oriented Programming

Design Patterns in Computational Finance

The Heston Model in Cython

Numerical Examples

Section with Math

This is some latex: μ and σ

This is an equation:

$$dS_t = \mu S_t dt + \sigma S_t dZ_t$$