Matlab code

1) ok so the function fGBM and fCGYM are ^f (w) used in the computation

2) the file pricerdigitalGBM computes the digital price in the case of the GBM model with the FFT approach

3) the file pricerdigitalCGYM computes the digital price in the case of the CGYM model with the FFT approach

4) the file European pricer computes the european price in the case of the GBM model with the FFT approach

5) i did not do the classicia one since i did not find my error on the FFT.

6) the parameters JB are for the J overline and J is the classical one

7) K is the strike

8) k1 and k2 are those in the chapter 4

9) m is the one used in chapter 4