Level 9 HW: Part E

Part E: Excel Visualization

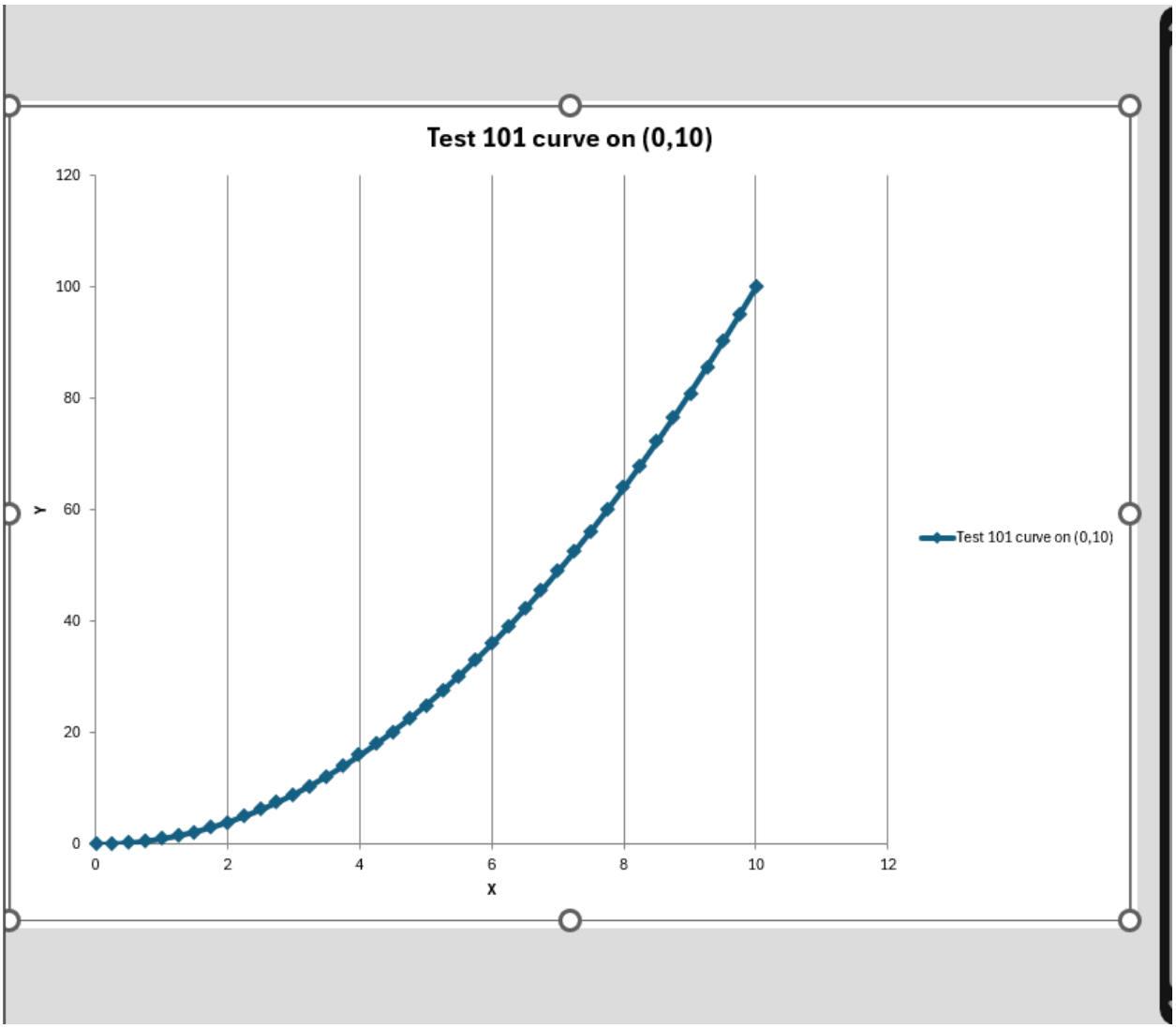
Name: David Leather

Date: 04/03/1991

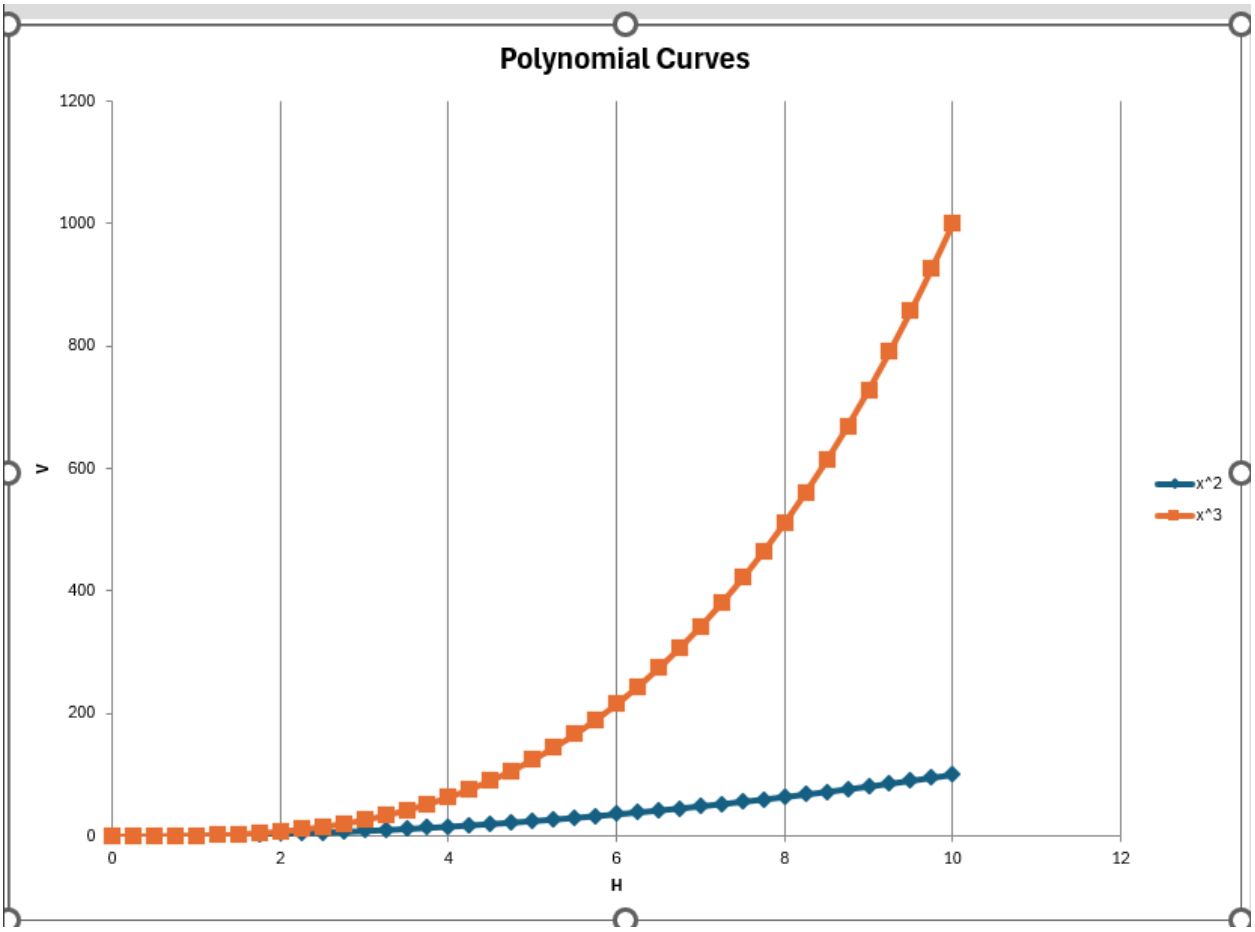
Question E.a

> *Compile and run the sample programs TestSingleCurve.cpp, TestTwoCurve.cpp and TestMultipleCurve.cpp. Make sure that everything compiles and that you get Excel output.*

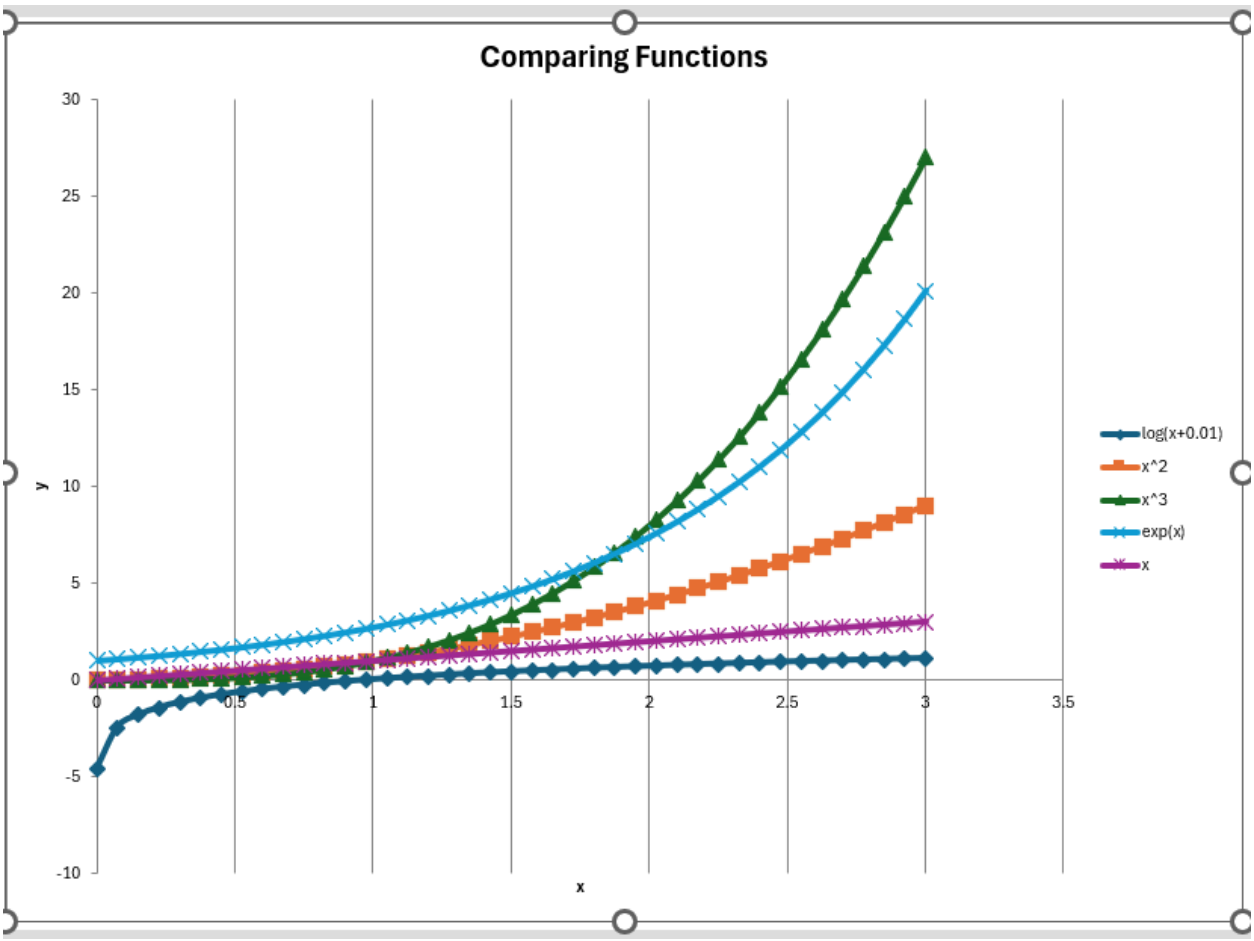
TestSingleCurve.cpp Output



TestTwoCurve.cpp Output



TestMultipleCurve.cpp Output



Question E.b

> *We now wish to compute option price for a monotonically increasing range of underlying values of S, for example 10, 11, 12, ..., 50. To this end, the output will be a vector and this exercise entails calling the exact option pricing formulae) for each value S and each computed option price will be stored in a std::vector<double> object.*
>
> *It will be useful to write a global function that produces a mesh array of double separated by a mesh size h. Print the output in Excel.*