## 財務工程作業五(Monte Carlo Simulation)—流程圖

## Input 股價、執行價、變動度、到期時間、 無風險利率、時間間隔、期數 Calculate Use Quantlib to get Use Monte Carlo Method and Hull White Model to get Short Rate paths short rate paths Calculate Use Monte Carlo Method and GBM Model to get stock price paths Calculate Calculate Call/Put option payoff →discount to get option price **Output**

Call option price Put option price