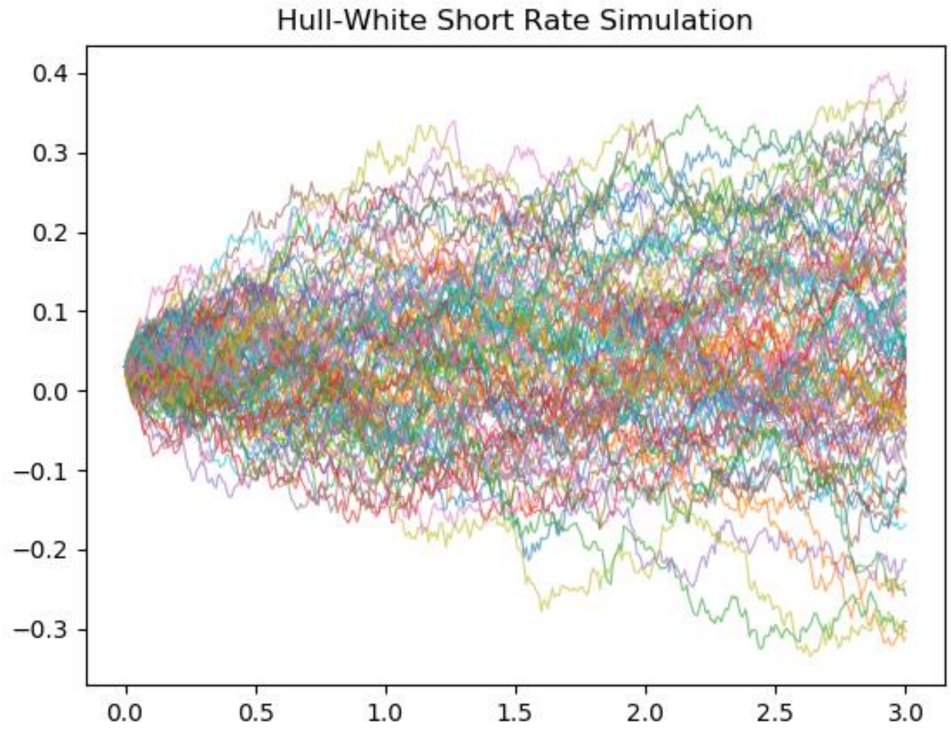
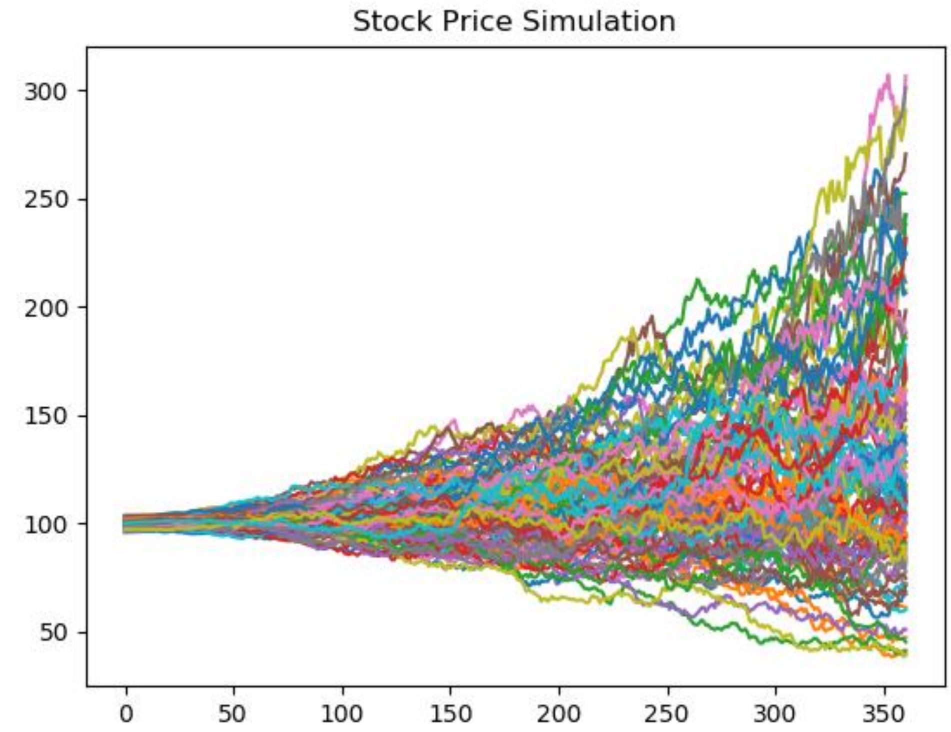

Hull-White Short Rate Simulation
0.4
0.3
0.2
0.1
0.0
−0.1
−0.2
−0.3
0.0
0.5
1.0
1.5
2.0
2.5
3.0


Stock Price Simulation
300
250
200
150
100
50
0
50
100
150
200
250
300
350

```
Input
Stock price: 100
Strike price: 95
Stock Volatility: 0.1
Risk free rate: 0.01

a in Hull-White model: 0.1
sigma in Hull-White model: 0.1
Forward rate: 0.05
Maturity(year): 3
timestep: 3600
dt: 0.01

Output
Call Price: 1.4139253740177068e-14
Put Price: -1.32043334867e-14
```