End-User Instructions for Two-Dimensional Black-Scholes model Option Pricer

It prices options!

Luke Armitage

This software

describe what the program does.

brief description of methods used in software.

1 Running the software

Unzip the folder [folder name].zip into literally wherever.

specify how to open and run software

2 Calibrating the model

To calibrate the model, replace the file data.csv, found in the main directory, with your historical stock prices in .csv file format. Upon running the program, you will be prompted to specify a time interval, which is the period between recorded historical stock prices.

The error message "Error opening file. Closing program." means that the program could not find the file data.csv. Please ensure the historical stock data is in the correct file format and saved in the correct directory.