SABR Project Code Structure

Library code:

    Pricing Folder:

- DEF SABR, Smile, Smile_Matrix (Molly, Mengyang)
- DEF Black_Scholes (Mengyang)
- DEF numerical_pdf (Mengyang)
- DEF log_normal_pdf (Mengyang)
- DEF MC_simulation (Molly)
- Various pricing improvements

    Fitter:

- Fitting
- Collinearity test: DEF detect_collinearity (Molly)
- Over-specification analysis (Molly)

Bin (Driver code):

TBD

Input Folder:

Market data & configurations:

Market_data.xlsx

Output Folder:

Results:

Outpdf.csv

Test Folder:

TBD