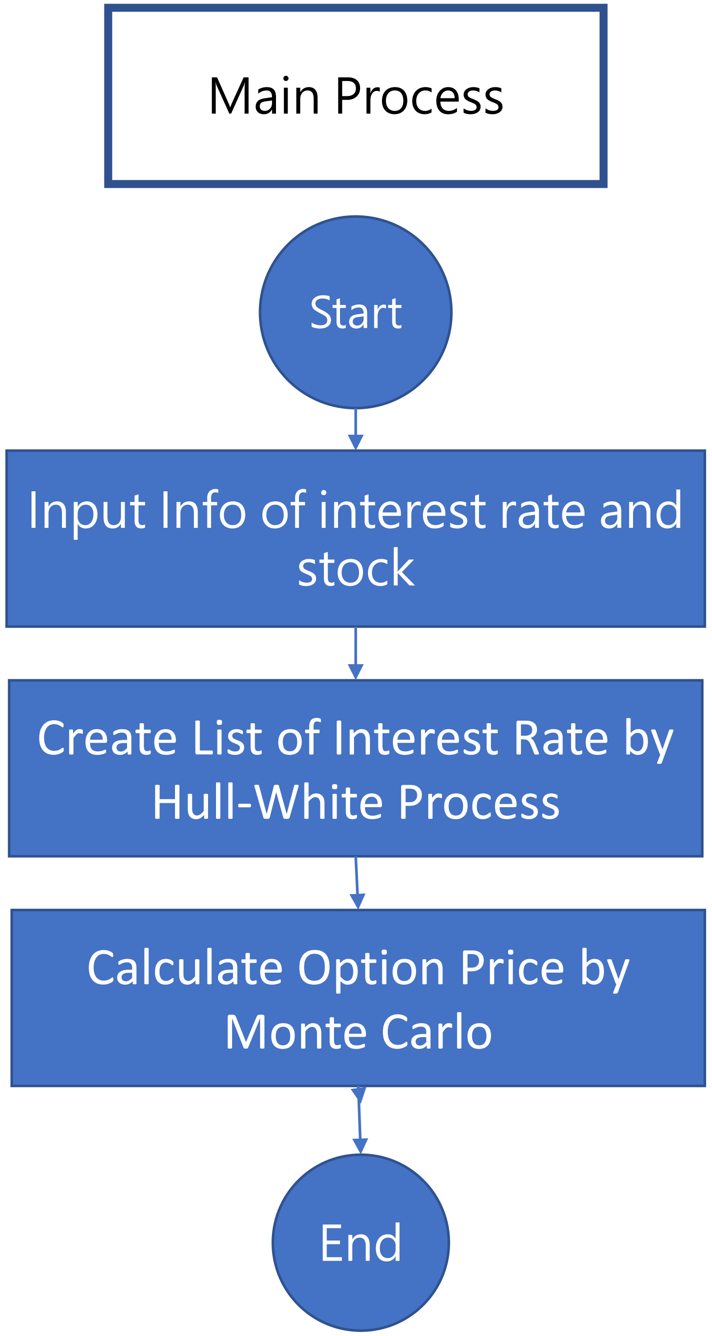
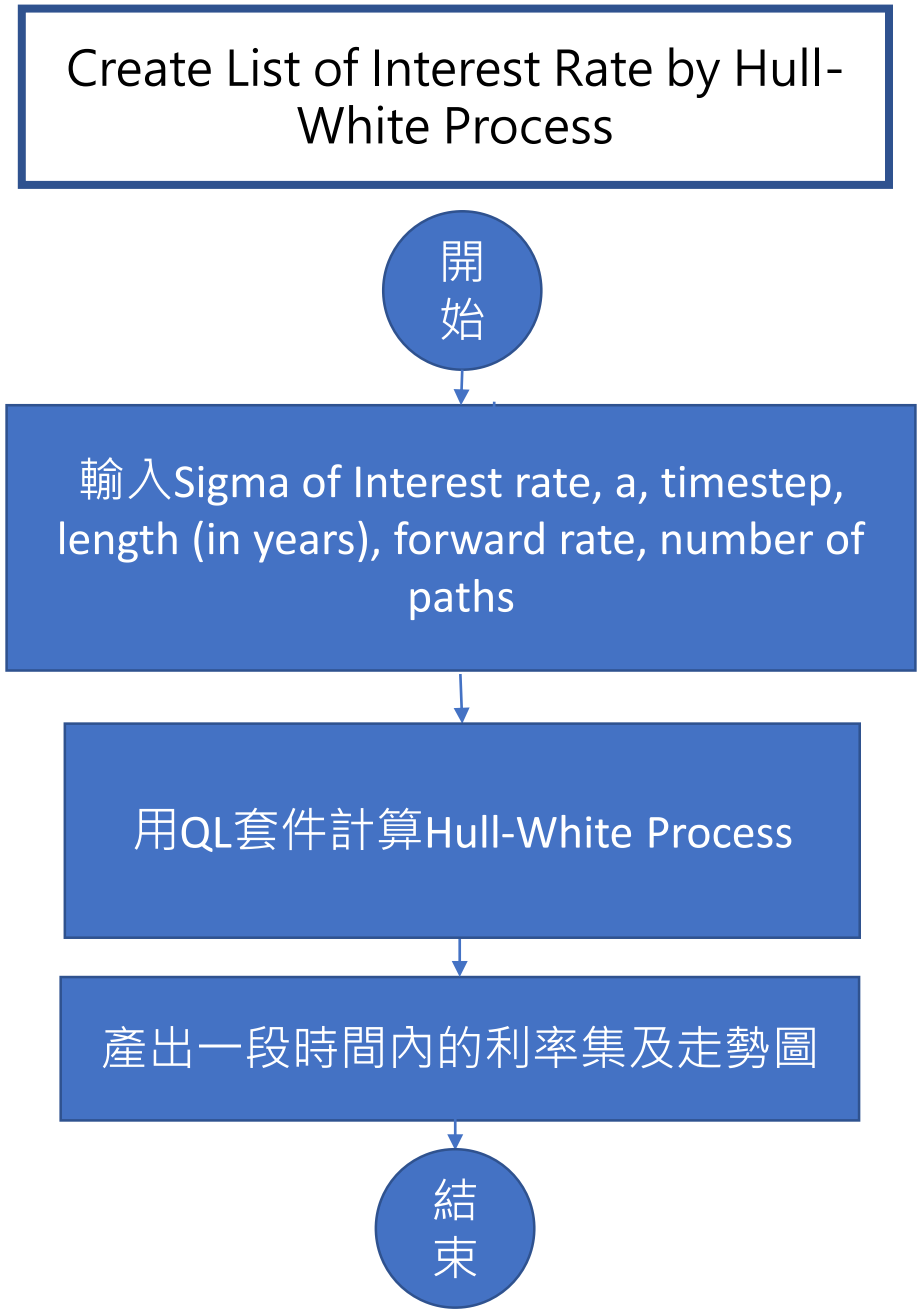

Main Process
Start
Input Info of interest rate and stock
Create List of Interest Rate by Hull-White Process
Calculate Option Price by Monte Carlo
End


Create List of Interest Rate by Hull-White Process
開始
輸入Sigma of Interest rate, a, timestep, length (in years), forward rate, number of paths
用QL套件計算Hull-White Process
產出一段時間內的利率集及走勢圖
結束


Calculate Option Price by Monte Carlo with Changing Interest Rate
開始
輸入strike price, risk-free interest rate, delta T, Sigma of stock, stock price
以蒙地卡羅計算未來資產價格
產出call和put的價格及走勢圖
結束