Financial Computing   H/W #3

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(Prof. Eran Fishler)

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1 . Develop Environment

- Program Language : Java (JDK 1.7.0)
- Program IDE : IntelliJ IDEA 11.0.2

2. Purpose of each Class

< Interface >

- IYieldCurve.java : Interface for Yield Curve

< Abstract >

- Bond.java : Abstract for various Bond type
  (ex, Zero Coupon Bond, Coupon Bearing Bond)

< Class >

- YieldCurve.java : Create and control the Yield Curve Map.
  Contain time and interest rate.

- CouponBearingBond.java : Extend the Bond Abstract class.
  Create and control a Coupon Bearing Bond object.

- ZeroCouponBond.java : Extend the Bond Abstract class.
  Create and control a Zero Coupon Bond object.

- Simulator : Calculate YTM and bond's price.

- Test : Main class.
  Make each bonds and calculate with them.
  Process the given questions in the homework3 description.

3. How to run the program

I. Java Run

II. If you use intelliJ IDEA, you can run this program like this :

① Press 'F9'

② Press '1. Run'