

We the undersigned agree that all team members contributed equally, albeit in different ways, to the submission of this project:

Student Name: Prithvi Kesh Rosunee

Student Number: 1009323723

Date: 10-18-2022

Comments:

Report: KDE, distribution for fixed volatility(q3bii)

Code: Hedging Strategies, KDE Functions for estimated distribution, path simulation, debugging

Student Name: Betty Qin

Student Number: 1009336498

Date: 10-18-2022

Comments:

Report: both q-measures in methodology(q2), exploring various model parameters

Code: exploring different parameters(volatility, rate, T, S\_0, K) with graphs, debugging

Student Name: Yiqu Ding

Student Number: 1004913329

Date: 10-18-2022

Comments:

Report: Introduction, Set up, Exercise Boundaries and Hedging Strategies, limiting distribution(q1)

Code: CRR Pricer, Exercise Boundary, debugging