**Week 7 Seminar Questions**

The following operation can be implemented in the Python Jupyter Notebook or Spyder. Please sign up for a Github account and submit your codes to your own Github repo.

1. Build a tree with five steps and find the price of a three-month European call option with , , and .

2. Based on Q1, if it is a European put, what is the value?

3. Based on Q1, if it is an American put, what is the value?

4. Based on Q1, simulate 10000 times for the asset price with 90 steps in three months, plot the histogram for .

5. Based on Q4, Find the price for a European Call.