

hw_fourier_carr_madan

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Consider the following parameter for BSM

```
In [3]: '''=====
        paras
        ====='''
        s0 = 100
        r = .0475
        sigma = .2
        otype = 1
        K = 110.
        T = 1.
```

- find bsm price with explicit formula
- find bsm price with fourier transform proposed by carr-madan