Matlab function	Purpose
american_call_baw	Barone-Adesi and Whaley (1987) quadratic approximation to the price of a call option.
american_call_bin	Price of American call option using a binomial approximation
american_call_bin_contpay	Binomial option price with continous payout from the underlying commodity
american_call_bin_partials	Hedge parameters for an American call option using a binomial tree
american_call_bin_propdiv	Binomial option price of stock option with an underlying stock that pays proportional dividends
americal_call_bjerkesun_stensland	Approximation of American call due to Bjerksund and Stensland (1993)
american_call_futures_bin	Pricing an american call on an option on futures using a binomial approximation
american_call_futures_currcy_bin	Pricing a futures currency option using a binomial approximation
americal_call_onediv	Roll-Geske-Whaley price of american call option paying one fixed dividend paying stock
americal_call_perpetual	Price for an american perpetual call option
american_put_bin	Price of American put using a binomial approximation
american_put_johnson	Johnson (1983) approximation to an american put price
asian_geom_avg_call	Analytical price of an Asian geometric average price call by Kemma and Vorst (1990)
bermudan_put_bin	Binomial approximation to a Bermudan put option
bs_european_call_partials	Partials of a European call option priced using Black-Scholes formula
bs_european_call	European put option using Black-Scholes' formula
bs_european_put	European put option using Black-Scholes' formula
european_call_bin	Call option price for binomial european
european_call_contpay	Option price with continous payout from underlying asset
european_call_div	European option price with dividend-paying stock as underlying asset
european_call_futures	European call option on futures contract
european_call_futures_currcy	European futures call option on currency
european_call_loopback	European lookback call option by Goldman, Sosin and Gatto (1979)
european_call_merton	Merton's jump diffusion formula for a European call option