

```
In [197]: 1 # Unfortunately, GitHub does not have the option of displaying the widgets. You can take a look at widget.pdf in this repository
2 # Note: It is the same graph as the one above, but with the widgets.
3
4 def mc_cpri(num_scenarios=100, mu=0.1, sigma=0.14, m=3.33, floor=0.8, riskfree_r=0.01):
5     start = 1000000
6     simulated_rets = gbm(num_scenarios=num_scenarios, mu=mu, sigma=sigma, prices=False, num_years = 10, periods_per_year=12,
7     risky_r = pd.DataFrame(simulated_rets)
8     cpri_data = cpri(risky_r=risky_r, riskfree_r=riskfree_r, m=m, start=start, floor=floor)
9     wealth = cpri_data["wealth"]
10    ax = wealth.plot(legend=False, figsize=(12, 6))
11    ax.axhline(y=start*floor)
12
13    cpri_widgets = widgets.interactive(mc_cpri,
14                                     num_scenarios=widgets.IntSlider(min=1, max=1000, step=5, value=25),
15                                     mu = (0, .2, .01),
16                                     sigma = (0, .30, .05),
17                                     floor = (0, 2, .1),
18                                     m = (1, 5, .5),
19                                     riskfree_r = (0, .05, .01))
20    display(cpri_widgets)
```

num_scen... 25

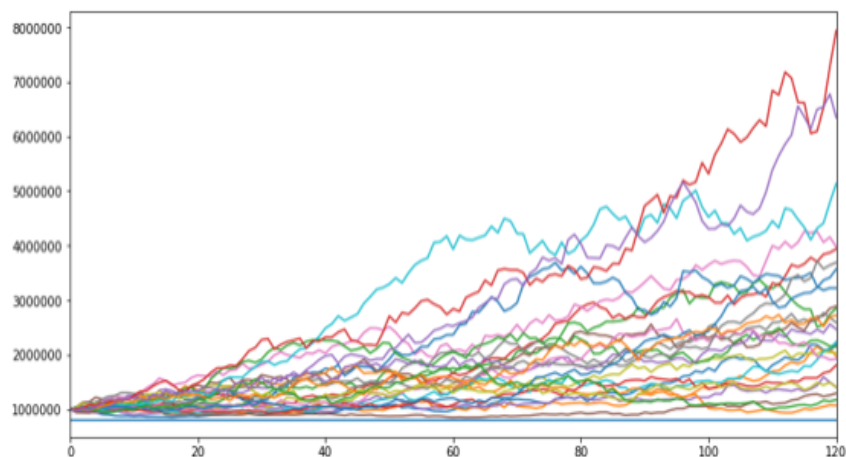
mu 0.10

sigma 0.14

m 3.33

floor 0.80

riskfree_r 0.01



In []: 1