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Principles of Financial Computing

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Environment

- c++ 4.2.1
- Apple LLVM 7.0.2

HW2 American-style Asian single-barrier up-and-out calls(~4/27)

1. Files

```
.
+-- README      # documentation
l-- hw2.cpp      # source code
`-- a.out        # executable
```

2. TEST

```
# g++ hw2.cpp && ./a.out
```

INPUT - input.txt

```
100 # S = 100, X = 80, H = 130, t = 1 (years), s = 30%, r = 10%, n = 100,
and k = 300
80
130
1
0.3
0.1
100
300
```

OUTPUT

25.6763

(price)

3. Implementation

1. Calculate A_{\max} , A_{\min}
2. Calculate A
3. Calculate A_u , A_d , I , C_u , C_d
4. Update C