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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  
|-- 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

25.6685

(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