

Jupyter Untitled Last Checkpoint: 24 минуты назад (autosaved)

File Edit View Insert Cell Kernel Widgets Help



Run



Code



In [55]:

```
r=0.02
sigm=0.11
tau=180/365
S=95
K=105

def Phi(x):
    return 0.5*(1+scipy.special.erf(x/np.sqrt(2)))

def N1():
    a=np.log(S/K) + (r+sigm*sigm/2)*tau
    a=a/(sigm*np.sqrt(tau))
    return Phi(a)

def N2():
    a=np.log(S/K) + (r-sigm*sigm/2)*tau
    a=a/(sigm*np.sqrt(tau))
    return Phi(a)

def price():
    return S*N1()-K*N2()*np.exp(-r*tau)

price()
```

Out [55]: 0.45956819386863046

In [ ]:

be the exit time

