

Case study 1 was completed using a framework provided by the FFT examples. The only file changed from the FFT sample code was **exampleFFT.cpp**

- Variables were created as global variables. A point to note is that a variable was created to store the value of the complex number  $i$ .
- A for loop was used to populate the X vector
- A for loop was used to populate the Callprice array which held the Call prices.

The result of the calculation was 53.0529