Principles of Financial Computing HW#1

Write a program to price the American put with the
spot rate curve: 0.08 - 0.05 * exp(-0.18 * t) continuously compounded.

Output the **put price** with its **delta** based on the CRR binomial tree.

Inputs:

(1) S (spot price)

(2) K (strike price)

(3) s (volatility)

(4) T (years)

(5) n (number of periods)

Output: (1) put price and (2) delta.

For example, assume ***S = 100, K = 100, s = 0.3, T = 1, and n = 300.***
Then the ***put price is 10.3488*** and the ***delta is –0.4147***.