

Week6 Assignment

Option Greeks Practices

In this assignment, students will develop a deep understanding of option Greeks by implementing their calculations using Python. Additionally, students will visualize how different Greeks change with respect to key parameters such as underlying price, volatility, and time to expiration. Finally, students will analyze the Greeks of common option strategies to gain insights into risk management.

Assignment Requirements:

This assignment will be completed using a provided Jupyter Notebook, which contains pre-written structures and guidance. Students are required to fill in the missing code to complete the calculations and visualizations.