Marking Sheet Assignment 1  CS476/676 Winter 2019

Name:___________________  ID:__________________

Total:__________/62+10

1. Binomial Lattice from Option Prices  ________/8

2. Bound on Lattice Solution  ________/10

3. Lattice Methods
   (a) part a
   (b) part b
   ________/14

4. Standard Brownian Motion  ________/4

5. Lattice Model
   (a) part a
   (b) part b
   ________/14

6. Monte Carlo
   (a) part a
   (b) part b
   ________/12

7. Graduate Question  ________/10