Marking Sheet Assignment 3  CS476/676 Winter 2019

Name: ________________  ID: ________________

Total: ____________/56+10

1. European Straddle
   (a) Code (10) ________
   (b) Results (4) ________

2. American Straddle
   (a) Code (10) ________
   (b) Results (4) ________

3. Model Calibration
   (a) part a (2) ________
   (b) part b (4) ________
   (c) part c (4) ________
   (d) part d (4) ________

4. CVaR and Convexity

5. Optimal Conditions

6. Optional Graduate Question

_______/10