Numerical Methods in Finance with C++

Maciej J. Capiński and Tomasz Zastawniak

Errata, version 12/07/2012

- **Page 96, Listing 5.1**

  In the listing of `BSModel01.h` replace the line

```
#include<vector>
```

  by

```
#include <vector>
#include <cstdlib>
#include <ctime>
```

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  Replace the lines

```
cout << "Asian Call Price = "
<< Option.PriceByMC(Model,N) << endl
<< "Pricing Error = " << Option.PricingError << endl;
```

  by

```
Option.PriceByMC(Model,N);
cout << "Asian Call Price = " << Option.Price << endl
     << "   Pricing Error = " << Option.PricingError << endl;
```

- **Page 105**

  Replace the lines

```
double epsilon=0.001;
cout << "Asian Call Price = "
<< Option.PriceByMC(Model,N,epsilon) << endl
<< "Pricing Error = " << Option.PricingError << endl
<< "        delta = " << Option.delta << endl;
```

  by

```
double epsilon=0.001;
Option.PriceByMC(Model,N,epsilon);
cout << "Asian Call Price = " << Option.Price << endl
     << "   Pricing Error = " << Option.PricingError << endl
     << "           delta = " << Option.delta << endl;
```

- **Page 119, Listing 5.18**

  In the listing of `BSModel02.cpp` replace the line

  ```
  #include <cmath>
  ```

  by

  ```
  #include <cmath>
  #include <cstdlib>
  #include <ctime>
  ```

- **Page 122, Listing 5.21**

  In the listing of `Main23.cpp` replace the line

  ```
  Matrix C(d,d);
  ```

  by

  ```
  Matrix C(d);
  for (int i=0; i<d; i++) C[i].resize(d);
  ```