# Matlab and R functions for "Calibrating Option Pricing Models with Heuristics"

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This version: 08 March 2010.

**All programs come without any warranty**. We are grateful for comments and, in particular, for bug reports.

## Matlab

`example.m` Shows how to call the pricing functions.

`callBSM.m` Pricing function for European calls (classic Black–Scholes–Merton).

`callBSMcf.m` Pricing function for European calls with characteristic function.

`callHestoncf.m` Pricing function for European calls with characteristic function for the Heston model.

`callBatescf.m` Pricing function for European calls with characteristic function for the Bates model.

`callMerton.m` Pricing function for European calls (classic Merton jump–diffusion).

`callMertoncf.m` Pricing function for European calls with characteristic function for Merton's jump–diffusion model.

## R

`example.r` Shows how to call the pricing functions.

`callHestoncf.r` Pricing function for European calls with characteristic function for the Heston model.