Matlab and **R** functions for "Implementing Binomial Trees"

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The programs are described in "Implementing Binomial Trees", available from `http://comisef.eu/files/wps008.pdf` or from `http://ssrn.com/abstract=1341181`.

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

Matlab

`EuropeanCall.m` Returns the price of a European call.

`EuropeanCallBE.m` Returns the price of a European call (uses Binomial Expansion).

`EuropeanCallGreeks.m` Returns the price of a European call and estimates of Δ, Γ and Θ.

`AmericanPut.m` Returns the price of an American Put.

`AmericanCallDiv.m` Returns the price of an American Call with a discrete dividend.

R

`EuropeanCall.r` Returns the price of a European call.

`EuropeanCallBE.r` Returns the price of a European call.