Mini Project 1: Newton-Raphson Algorithm

Calculate the Implied Volatility Using Newton Raphson Algorithm

$S_0 = 34$ (Yahoo current stock price)

$E = 34$ (exercise price)

$r = 0.1\%$ (risk free rate)

$t = 1$ (time to expiry)

$c = 2.7240$ (call option price according to Black-Scholes Model)

If you have multiple documents, create a ZIP file with all of them and upload that as your assignment.

Make sure to use the following naming convention:

Your_Name-Assignment_Name-Date

Example: Instructor-Final_Project-May_12_2016