

Package ‘opefimor’

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Type Package

Title Option Pricing and Estimation of Financial Models in R

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Description Companion package to the book Option Pricing and Estimation of Financial Models in R, Wiley, Chichester. ISBN: 978-0-470-74584-7.

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NeedsCompilation no

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opefimor-package	<i>Option Pricing and Estimation of Financial Models in R</i>
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Description

Companion package to the book Option Pricing and Estimation of Financial Models in R, Wiley, Chichester. ISBN: 978-0-470-74584-7.

Details

This package contain all the code used in the book. The files are collected by chapters 2 to 9 and the two appendixes (A and B).

The files are accessible from the folder inst of this package. Please see the examples.

Author(s)

Stefano M. Iacus

Examples

```
setwd(file.path(.libPaths()[1], "opefimor", "book"))  
dir()
```

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