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tr_rogersstapleton_upout

Output parameters:

- Price
- Delta

Description: This is taken [\[1\]](#) routine. We send the reader to the [Routine tr_rogersstapleton_downout.c](#)

References

- [1] L.C.G.ROGERS E.J.STAPLETON. Fast accurate binomial pricing. *preprint*, 1997. [1](#)