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tr_ritchken_upin

Input parameters:

- StepNumber N

Output parameters:

- Price
- Delta

This is taken from [1]. For this routine we send the reader to the [Routine tr_ritchken_downout.c](#)

References

- [1] P.RITCHKEN. On pricing barrier options. *Journal Of Derivatives*, pages 19–28, Winter 95 1995. 1