

[Source](#) | [Model](#) | [Option](#)  
| [Model\\_Option](#) | [Help on tr methods](#) | [Archived Tests](#)

## tr\_ritchken\_upout

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