

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

tr_babbs_call

Input parameters:

- StepNumber N

Output parameters:

- Price
- Delta

This routine is taken from [\[1\]](#).

For this routine we refer to [Routine tr_babbs_put.c](#)

References

- [1] S.BABBS. Binomial valuation of lookback options. *working paper, Midland Global Markets London*, 1992. 1