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tr_ritchken_in

Input parameters:

- StepNumber N

Output parameters:

- Price
- Delta

This routine is taken from [1]. It is a modification of the Down In Ritchken trinomial tree (cf [Routine tr_ritchken_downin.c](#)) designed to handle an upper and lower barrier.

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

References

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