

```

/// DISCLAIMER
/// Because I provide all the code free of charge, it is up to you what you do with
it.
/// I am not liable to any financial loss or gain you end up making
/// if you decide to use it to make financial investment decisions.

namespace LatticeModel
{
    using System;
    using System.Collections.Generic;
    using System.Linq;
    using System.Text;

    class EntryPoint
    {
        static void Main(string[] args)
        {
            double spot = 41.75;

            double sigma = 0.34;
            double mju = 0.0535;
            int timeSteps = 10000;
            double strike = 45.0;
            double timeToMaturity = 2.0; // in months

            SDE sde = new SDE(mju, sigma, timeSteps, strike, timeToMaturity,
SDEType.RiskNeutral);
            LatticeStrategy sampleStrategy = LatticeStrategy.InitialiseStrategy(spot,
timeSteps, sde);
            double[] underlyingPrices = sampleStrategy.SimulateUnderlying();

            VanillaOption vOption = new VanillaOption(false); // true=call, false=put

            BinomialPricer bPrices = new BinomialPricer(vOption, sde,
underlyingPrices);
            Console.WriteLine("The Option's value is: " +
bPrices.GetPrice().ToString());

            Console.ReadLine();
        }
    }
}

```