

Package: CustomDerivative (via r-universe)

September 26, 2026

Type Package

Title Extensible Derivative Pricing and Risk Analytics

Version 0.2.0

Description Tools for pricing and analysing financial derivatives under the classical lognormal diffusion model and geometric Brownian motion assumptions. The package provides analytical European option prices, Monte Carlo pricing with antithetic and control variates, confidence intervals, finite-difference Greeks, and path simulation for path-dependent payoffs. The simulation interfaces accept user-defined payoff functions, enabling transparent construction of custom contracts while reporting numerical uncertainty.

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URL <https://github.com/AIM-IT4/CustomDerivative>

BugReports <https://github.com/AIM-IT4/CustomDerivative/issues>

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.3.2

Depends R (>= 4.1.0)

Imports R6, stats

Suggests testthat (>= 3.0.0)

Config/testthat/edition 3

Repository <https://aim-it4.r-universe.dev>

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RemoteUrl <https://github.com/aim-it4/customderivative>

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