Installation Instructions UnRisk PRICING ENGINE Version 8.1

0. Is another version already installed?

If there is an older version of the UnRisk PRICING ENGINE installed on your computer, you need to remove it first. If you have never installed the UnRisk PRICING ENGINE before, you can proceed to the next section. To remove the old version, please follow the steps below:

a) go to Start .... Settings .... Control Panel and select Add / Remove Programs

b) select the UnRisk PRICING ENGINE for *Mathematica* and select Remove

License Management:

License files for previous versions earlier than 8.0 of UnRisk are not valid for version 8.1. If you have an active service agreement, please contact unrisk-support@unrisk.com to obtain a new license file.

1. Obtaining and Installing a License File

In order to be able to run the UnRisk PRICING ENGINE you need to

a) obtain a valid license file from **unrisk-support@unrisk.com** and

b) install this license on the license server:

in case of a node-locked license, the license server is the machine on which the UnRisk PRICING ENGINE is installed,

in case of a floating license, the license server may be any machine in your network.

Detailed installation procedures for both license types are available on request from unrisk-support@unrisk.com.

Evaluation of the UnRisk PRICING ENGINE

For testing purposes, you may obtain a temporary license file which is valid for approximately 30 days. It allows you to

test all features of the UnRisk PRICING ENGINE without limitations during this period.

Purchasing a permanent license

If you decide to purchase the UnRisk PRICING ENGINE at the end of the trial period, you simply need to replace the temporary license file by the file containing the permanent node-locked or floating license. No reinstalling of the UnRisk PRICING ENGINE is required.

2. Installation of the UnRisk PRICING ENGINE

2.1. Introduction

For the installation of the UnRisk PRICING ENGINE, and for using the *Mathematica* Front End (see section 2.2.) and the Excel frontend (see section 2.3.), some small steps have to be performed. Please follow the installation instructions step by step.

> **Legal Notice:** The use of the UnRisk PRICING ENGINE is subject to a licence agreement, which you have downloaded together with this document. If you do not agree to be bound by the conditions of this licence agreement, delete the downloaded archive and the extracted files and do not install the UnRisk PRICING ENGINE.

2.2. The UnRisk PRICING ENGINE in the *Mathematica* Front End

2.2.1. Introduction

To make the UnRisk PRICING ENGINE available in the *Mathematica* Front End, the following steps have to be performed:

> Install *Mathematica* (see section 2.2.2.)
>
> Install the UnRisk PRICING ENGINE Package (see section 2.2.3.)

After these steps have been finished successfully, the UnRisk PRICING ENGINE may be started in the *Mathematica* Front End.
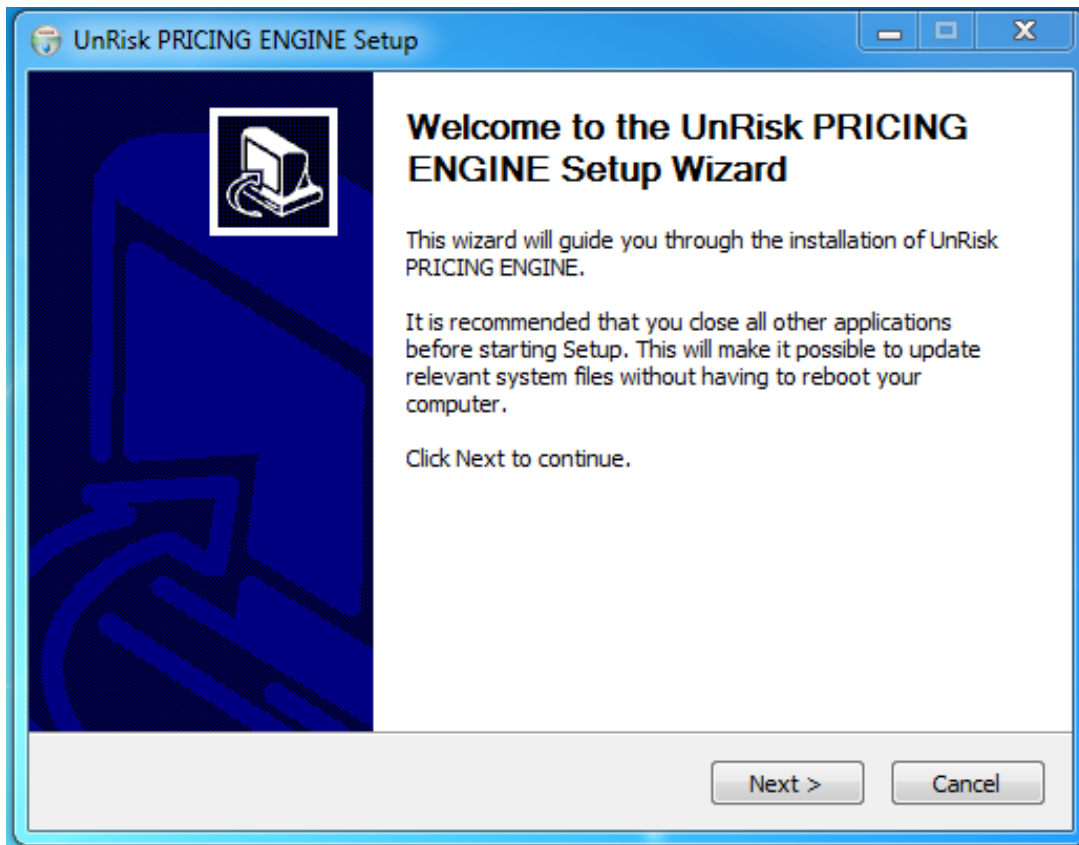
When the UnRisk PRICING ENGINE is loaded for the first time, the licence management has to be started.

2.2.2. Install *Mathematica*

Please follow the instructions for the installation of *Mathematica*.

2.2.3. Install the UnRisk Package

Start UnRiskPE81setup.exe in the directory where you have downloaded it to, then follow the on-screen instructions. This will install the UnRisk PRICING ENGINE in the *Mathematica* base directory (<CommonAppData>*Mathematica*\\ Applications). Under Windows Vista or Windows 7 the installer needs no be run as adminstrator.

■ **2.2.4. The UnRisk Online Help**

- MATHEMATICA 8 or higher:

Go to Help ... Documentation Center ... Add-Ons and Packages

By clicking UnRisk you can start browsing through the UnRisk Online documentation.

■ **2.2.5. Start the UnRisk PRICING ENGINE in the *Mathematica* Front End**

Now the UnRisk PRICING ENGINE may be started in the *Mathematica* Front End. This can be done by entering the following command:

```
In[1]:= Needs["UnRisk`UnRiskFrontEnd`"]
```

Loading the Package is equivalent to locking one licence.

2.3. The UnRisk PRICING ENGINE in Excel

▪ 2.3.1. Introduction

To make the UnRisk PRICING ENGINE available in Excel, the following steps have to be performed:

Install *Mathematica* (see section 2.3.2.)

Install the UnRiskExcel AddIn (see section 2.3.3.)

After these steps have been finished successfully, the UnRisk PRICING ENGINE may be started in Excel. When the UnRisk PRICING ENGINE is loaded the first time, the licence management has to be initialized.

▪ 2.3.2. Install *Mathematica*

Please follow the instructions for the installation of *Mathematica*.

▪ 2.3.3. Install UnRiskExcel

Please follow the installation instructions in **UnRiskExcel.pdf**

▪ 2.3.4. Start the UnRisk PRICING ENGINE in Excel

Start the link to the *Mathematica* Kernel by choosing Start/Stop UnRisk in the UnRisk menu.

2.4. Uninstall the UnRisk PRICING ENGINE

1) Double-click Add / Remove Programs in the Control Panel.

2) Select UnRisk PRICING ENGINE for *Mathematica* in the appearing list.

3) Press the Add / Remove button.