$p = \frac{e^{r\cdot\Delta t}-d}{u-d}$
$f = e^{-r\cdot\Delta t} \cdot (p \cdot f_u + (1-p) \cdot f_d)$

$S_0 + p = K \cdot e^{-r\cdot T} + c$

$S_0 u|d = S_0 * (1 + (subida|bajada))$

$S_0 d \cdot \Delta - f_d = S_0 u \cdot \Delta - f_u$

$S_0 \cdot \Delta - f = (S_0 u \cdot \Delta - f_u) \cdot e^{-rT}$

$u|d = \frac{S_0 u|d}{S_0}$

$c = S_0 \cdot N(d_1) - K \cdot e^{-r\cdot(T)} \cdot N(d_2)$

$p = K \cdot e^{-r\cdot(T)} \cdot N(-d_2) - S_0 \cdot N(-d_1)$

$d_1 = \frac{\ln(S_0/K)+\left(r+\frac{\sigma^2}{2}\right)\cdot T}{\sigma\cdot\sqrt{T}}$

$d_2 = d_1 - \sigma \cdot \sqrt{T}$

$S_1 = S_0 - e^{-r\cdot t} \cdot div$

$vp = e^{-r\cdot t} \cdot valorfuturo$

$\ln(S_T) \sim \mathcal{N}\left(\ln(S_0) + (\mu - \sigma^2/2) \cdot T,\ \sigma^2 \cdot T\right)$

$Z = \frac{\ln K - \mathbb{E}[\ln S_T]}{\text{desv. estándar}}$