Financial Mathematics

MATH 5870/6870¹ Fall 2021

Le Chen

lzc0090@auburn.edu

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Auburn University
Auburn AL

¹Based on Robert L. McDonald's *Derivatives Markets*. 3rd Ed. Pearson. 2013.

Chapter 18. The Lognormal Distribution

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- § 18.3 A lognormal model of stock prices
- § 18.4 Lognormal probability calculations
- § 18.5 A. The expectation of a lognormal variable
- § 18.6 B. Constructing a normal probability
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