

Financial Mathematics

MATH 5870/6870¹
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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 12. The Black-Scholes Formula

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§ 12.1 Introduction to the Black-Scholes formula

§ 12.2 Applying the formula to other assets

§ 12.3 Option Greeks

§ 12.4 Problems

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This section is left to motivated students to study.