Financial Mathematics

MATH 5870/6870[1]
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[1] Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 11. Binomial Option Pricing: Selected Topics

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§ 11.1 Understanding Early Exercise

§ 11.2 Understanding risk-neutral pricing

§ 11.3 The Binomial tree and lognormality

§ 11.4 Problems

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Problems: 11.1, 11.2, 11.3, 11.4, 11.5, 11.6, 11.17, 11.18,

Due Date: TBA