

Financial Mathematics

MATH 5870/6870¹
Fall 2021

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Last updated on
August 15, 2021

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¹Based 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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