

Financial Mathematics

MATH 5870/6870¹
Fall 2021

Le Chen

lzc0090@auburn.edu

Last updated on
August 2, 2021

Auburn University
Auburn AL

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

Chapter 14. Exotic Options: I

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

- § 14.1 Introduction
- § 14.2 Asian options
- § 14.3 Barrier options
- § 14.4 Compound options**
- § 14.5 Gap options
- § 14.6 Exchange options
- § 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

Chapter 14. Exotic Options: I

§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems