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.

1

- § 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

§ 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

§ 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

- § 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

- § 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

- § 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

- § 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

- § 14.1 Introduction
- § 14.2 Asian options
- § 14.3 Barrier options

$\$ 14.4 Compound options

- § 14.5 Gap option
- § 14.6 Exchange options
- § 14.7 Problems

- § 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

- § 14.1 Introduction
- § 14.2 Asian options
- § 14.3 Barrier options
- § 14.4 Compound options

\S 14.5 Gap options

- § 14.6 Exchange options
- § 14.7 Problems

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

- § 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 Problem

- § 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

- § 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

- § 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