# Financial Mathematics

## MATH 5870/6870[1]
### Fall 2021

## Le Chen

lzc0090@auburn.edu

Last updated on

October 27, 2021

## Auburn University
Auburn AL

---

[1]Based 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

Problems: 14.1, 14.2, 14.3, 14.4, 14.5, 14.6.

Due Date: TBA