Financial Mathematics

MATH 5870/6870¹ Fall 2021

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

- § 12.1 Introduction to the Black-Scholes formula
- § 12.2 Applying the formula to other assets
- § 12.3 Option Greeks
- § 12.4 A. The standard normal distribution
- § 12.5 B. Formulas for option Greeks
- § 12.6 Problems

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