

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 18. The Lognormal Distribution

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems

Chapter 18. The Lognormal Distribution

§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 A. The expectation of a lognormal variable

§ 18.6 B. Constructing a normal probability

§ 18.7 Problems