Financial Mathematics

MATH 5870/6870¹ Fall 2021

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

Chapter 2. An Introduction to Forwards and Options

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- § 2.1 Forward contracts
- § 2.2 Call options
- § 2.3 Put options
- § 2.4 Summary of forward and option positions
- § 2.5 Problems

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