Financial Mathematics

MATH 5870/6870[1]
Fall 2021

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Last updated on

August 10, 2021

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

Chapter 9. Parity and other option relationships

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§ 9.1 Put-call parity

§ 9.2 Generalized parity and exchange options

§ 9.3 Comparing options with respect to style, maturity, and strike

§ 9.4 Problems

Problems: 9.1, 9.2, 9.3, 9.4, 9.8, 9.9, 9.10, 9.11, 9.15.

Due Date: TBA