

Financial Mathematics

MATH 5870/6870¹
Fall 2021

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

Chapter 5. Financial Forwards and Futures

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§ 5.1 Alternative ways to buy a stock

§ 5.2 Prepaid forward contracts on stock

§ 5.3 Forward contracts on stock

§ 5.4 Futures contracts

§ 5.5 Problems

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Problems: 5.2, 5.3, 5.4, 5.5, 5.8, 5.10.

Due Date: TBA