Financial Mathematics

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

Chapter 18. The Lognormal Distribution

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§ 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

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