

# Financial Mathematics

MATH 5870/6870<sup>1</sup>  
Fall 2021

Le Chen

lzc0090@auburn.edu

Last updated on  
August 15, 2021

Auburn University  
Auburn AL

---

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

## Chapter 12. The Black-Scholes Formula

# Chapter 12. The Black-Scholes Formula

§ 12.1 Introduction to the Black-Scholes formula

§ 12.2 Applying the formula to other assets

§ 12.3 Option Greeks

§ 12.4 A. The standard normal distribution

§ 12.5 B. Formulas for option Greeks

§ 12.6 Problems

# Chapter 12. The Black-Scholes Formula

§ 12.1 Introduction to the Black-Scholes formula

§ 12.2 Applying the formula to other assets

§ 12.3 Option Greeks

§ 12.4 A. The standard normal distribution

§ 12.5 B. Formulas for option Greeks

§ 12.6 Problems