## Financial Mathematics

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

Le Chen

lzc0090@auburn.edu

Last updated on September 22, 2021

Auburn University
Auburn AL

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

Chapter 9. Parity and other option relationships