

Financial Mathematics

MATH 5870/6870¹
Fall 2021

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Last updated on
October 18, 2021

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

Chapter 12. The Black-Scholes Formula

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§ 12.1 Introduction to the Black-Scholes formula

§ 12.2 Applying the formula to other assets

§ 12.3 Option Greeks

§ 12.4 Problems

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Problems: 12.3, 12.4, 12.6, 12.7, 12.9,

Due Date: TBA