

Financial Mathematics

MATH 5870/6870¹
Fall 2021

Le Chen

lzc0090@auburn.edu

Last updated on
August 15, 2021

Auburn University
Auburn AL

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

Chapter 2. An Introduction to Forwards and Options

Chapter 2. An Introduction to Forwards and Options

§ 2.1 Forward contracts

§ 2.2 Call options

§ 2.3 Put options

§ 2.4 Options are insurance

§ 2.5 Summary of forward and option positions

§ 2.6 Problems

Chapter 2. An Introduction to Forwards and Options

§ 2.1 Forward contracts

§ 2.2 Call options

§ 2.3 Put options

§ 2.4 Options are insurance

§ 2.5 Summary of forward and option positions

§ 2.6 Problems

Problems: 2.1, 2.2, 2.4, 2.5, 2.6, 2.7, 2.8, 2.9, 2.13, 2.14.

Due Date: TBA