

Financial Mathematics

MATH 5870/6870¹
Fall 2021

Le Chen

lzc0090@auburn.edu

Last updated on
August 8, 2021

Auburn University
Auburn AL

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

Chapter 5. Financial Forwards and Futures

Chapter 5. Financial Forwards and Futures

§ 5.1 Alternative ways to buy a stock

§ 5.2 Prepaid forward contracts on stock

§ 5.3 Forward contracts on stock

§ 5.4 Futures contracts

§ 5.5 Problems

§ 5.1 Alternative ways to buy a stock

§ 5.2 Prepaid forward contracts on stock

§ 5.3 Forward contracts on stock

§ 5.4 Futures contracts

§ 5.5 Problems

Chapter 5. Financial Forwards and Futures

§ 5.1 Alternative ways to buy a stock

§ 5.2 Prepaid forward contracts on stock

§ 5.3 Forward contracts on stock

§ 5.4 Futures contracts

§ 5.5 Problems

Problems: 5.2, 5.3, 5.4, 5.5, 5.8, 5.10, 5.11, 5.12, 5.16, 5.20.

Due Date: TBD