Financial Mathematics

MATH 5870/6870[1]
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[1] Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 10. Binomial Option Pricing: Basic Concepts

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§ 10.1 A one-period Binomial tree

§ 10.2 Constructing a Binomial tree

§ 10.3 Two or more binomial periods

§ 10.4 Put options

§ 10.5 American options

§ 10.6 Options on other assets

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