Financial Mathematics

MATH 5870/6870¹ Fall 2021

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

Chapter 3. Insurance, Collars, and Other Strategies

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- § 3.1 Basic insurance strategies
- § 3.2 Put-call parity
- § 3.3 Spreads and collars
- § 3.4 Speculating on volatility
- § 3.5 Problems

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Problems: 3.3, 3.4, 3.5, 3.6, 3.7, 3.8, 3.9, 3.11, 3.13, 3.14, 3.15, 3.17, 3.18.

Due Date: TBA