



MTHM005 - MATHEMATICAL SCIENCES PROJECT

Pricing Asian Options

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Abstract

Options are contracts that grant the right, but not the obligation to buy or sell an underlying asset at a set price on a specified date.

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Chapter 1: Here is the first chapter, and 21

Bibliography

Appendix A: Matlab Files

All files can be found: <https://github.com/leele2/Mathematics-in-Business-Project/tree/master/MATLAB%20Files>