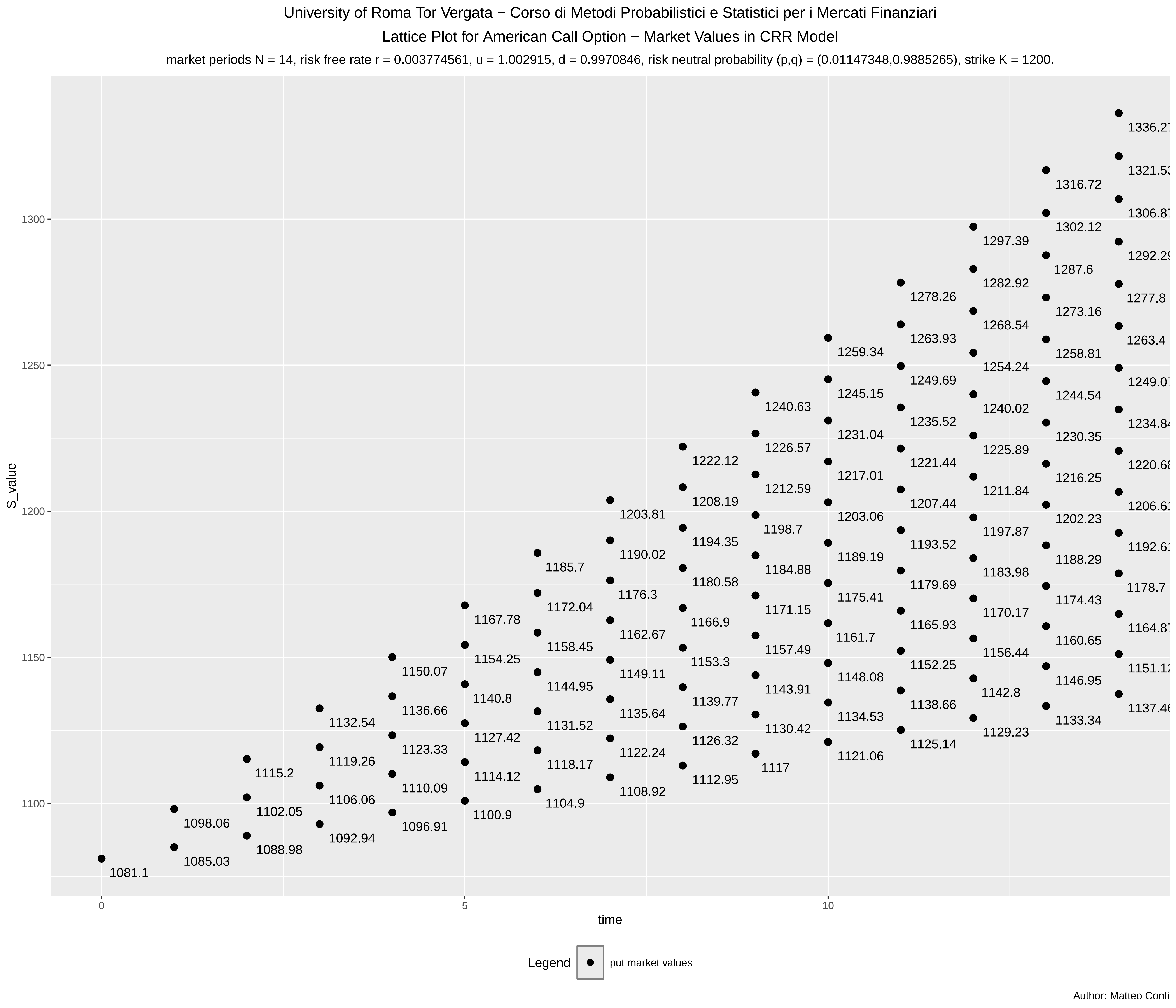

University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari
Lattice Plot for American Call Option − Market Values in CRR Model
market periods N = 14, risk free rate r = 0.003774561, u = 1.002915, d = 0.9970846, risk neutral probability (p,q) = (0.01147348,0.9885265), strike K = 1200.
S_value
time
Legend
put market values
Author: Matteo Conti