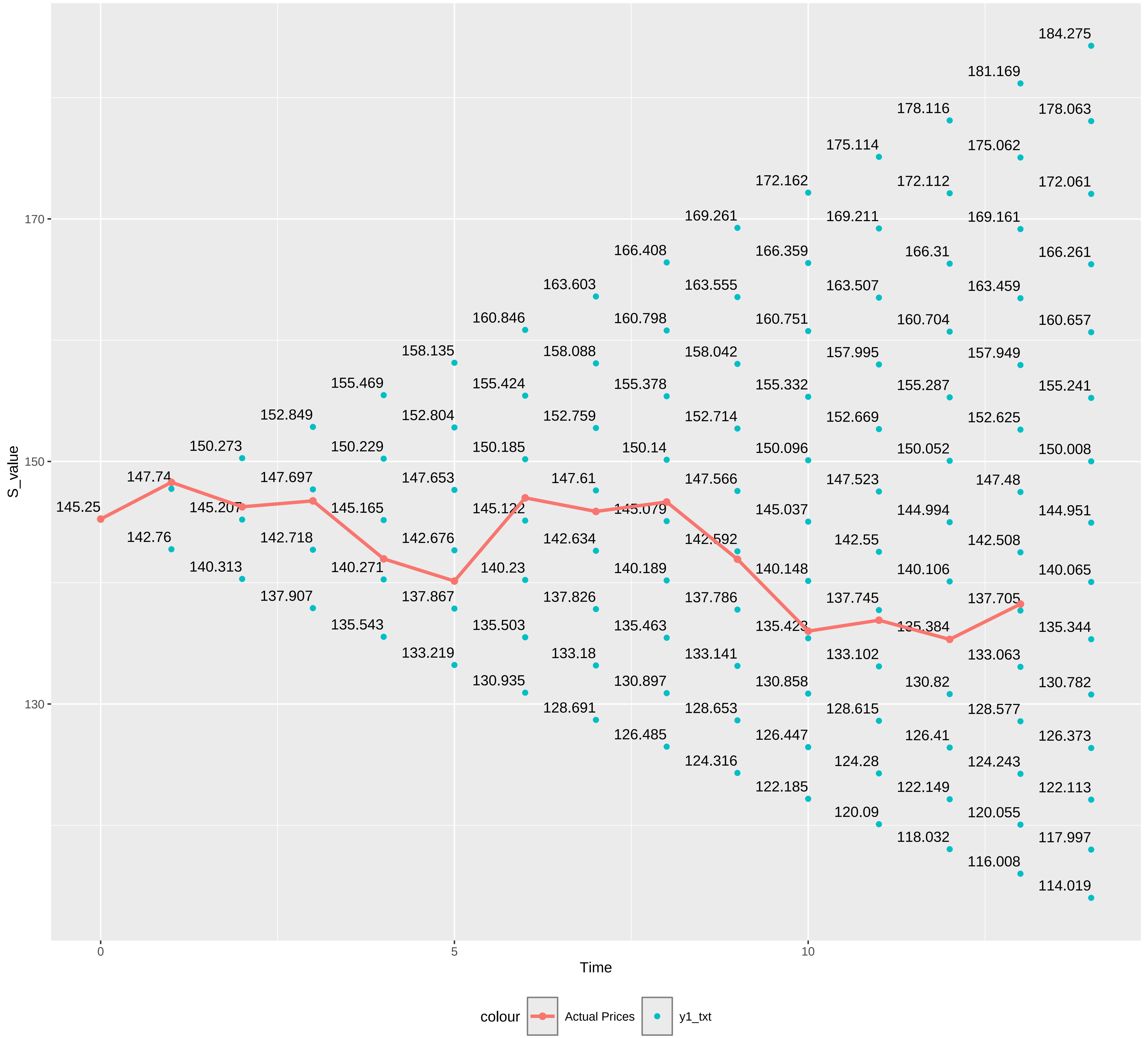
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for Stock Price in CRR Model

market periods N = 14, risk free rate r = 0.003774561, up factor u = 1.017143, down factor d = 0.9828566, risk neutral probability distribution (p,q) = (0.00610088,0.9938991)

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