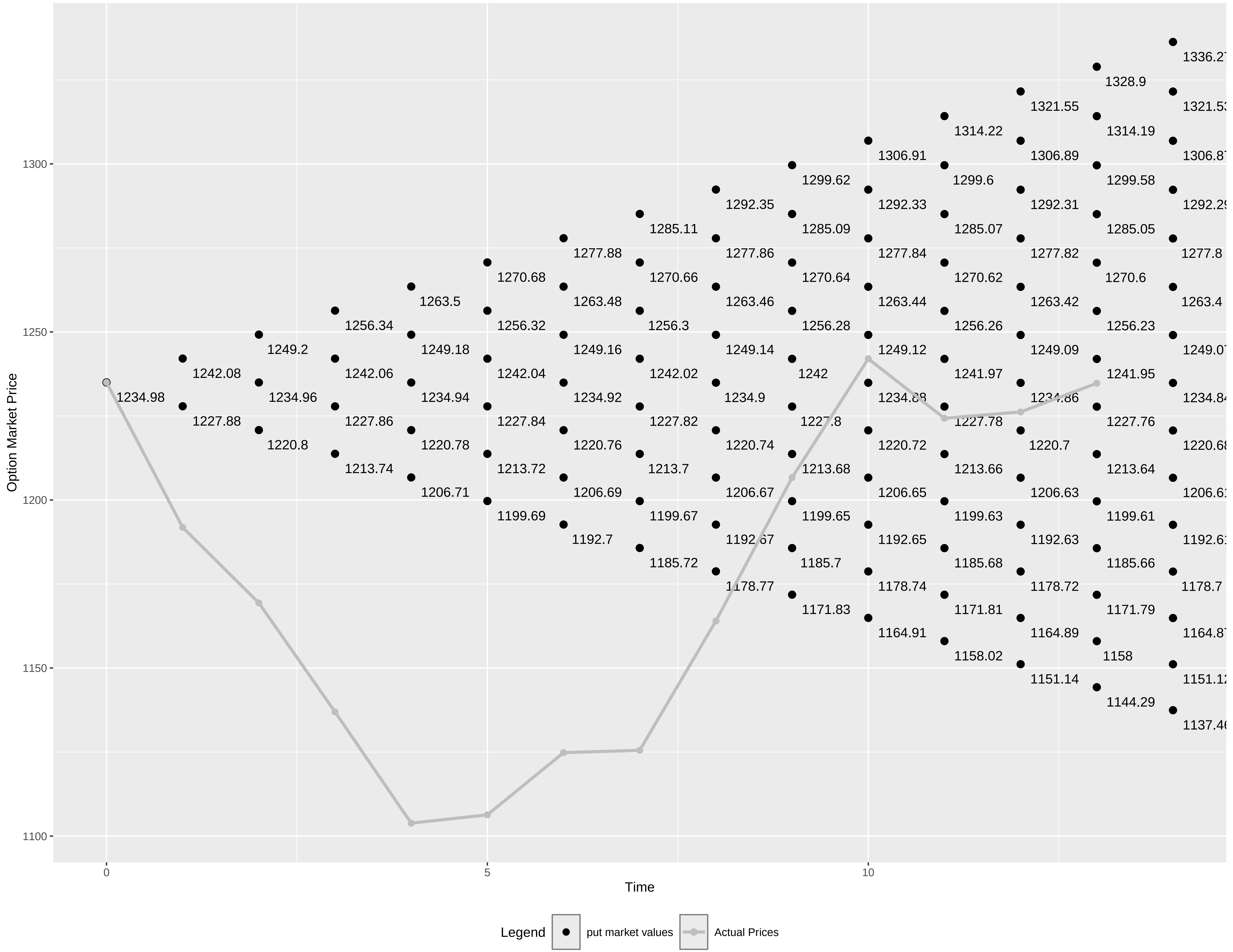
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for American CALL Option − Market Values in CRR Modelfor ^RUT

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.



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