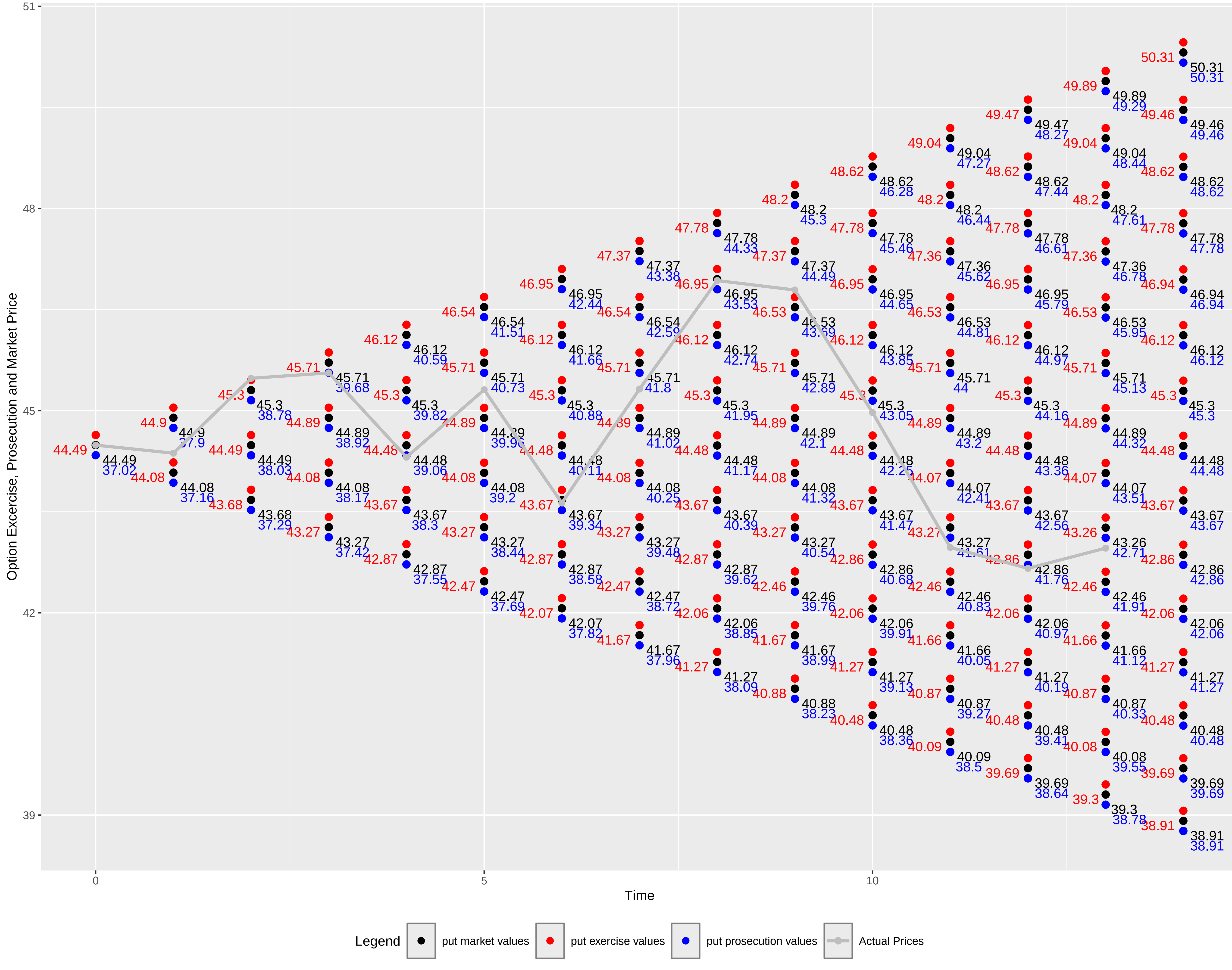
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for American CALL Option − Exercise, Prosecution and Market Values in CRR Model for XOM

market periods N = 14, risk free rate r = 0.003774561, u = 1.003406, d = 0.9965937, risk neutral probability (p,q) = (0.01054057,0.9894594), strike K = 75.



Author: Matteo Conti