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 = 1.001706, d = 0.9982943, risk neutral probability (p,q) = (0.01606461, 0.9839354), strike K = 2000.

