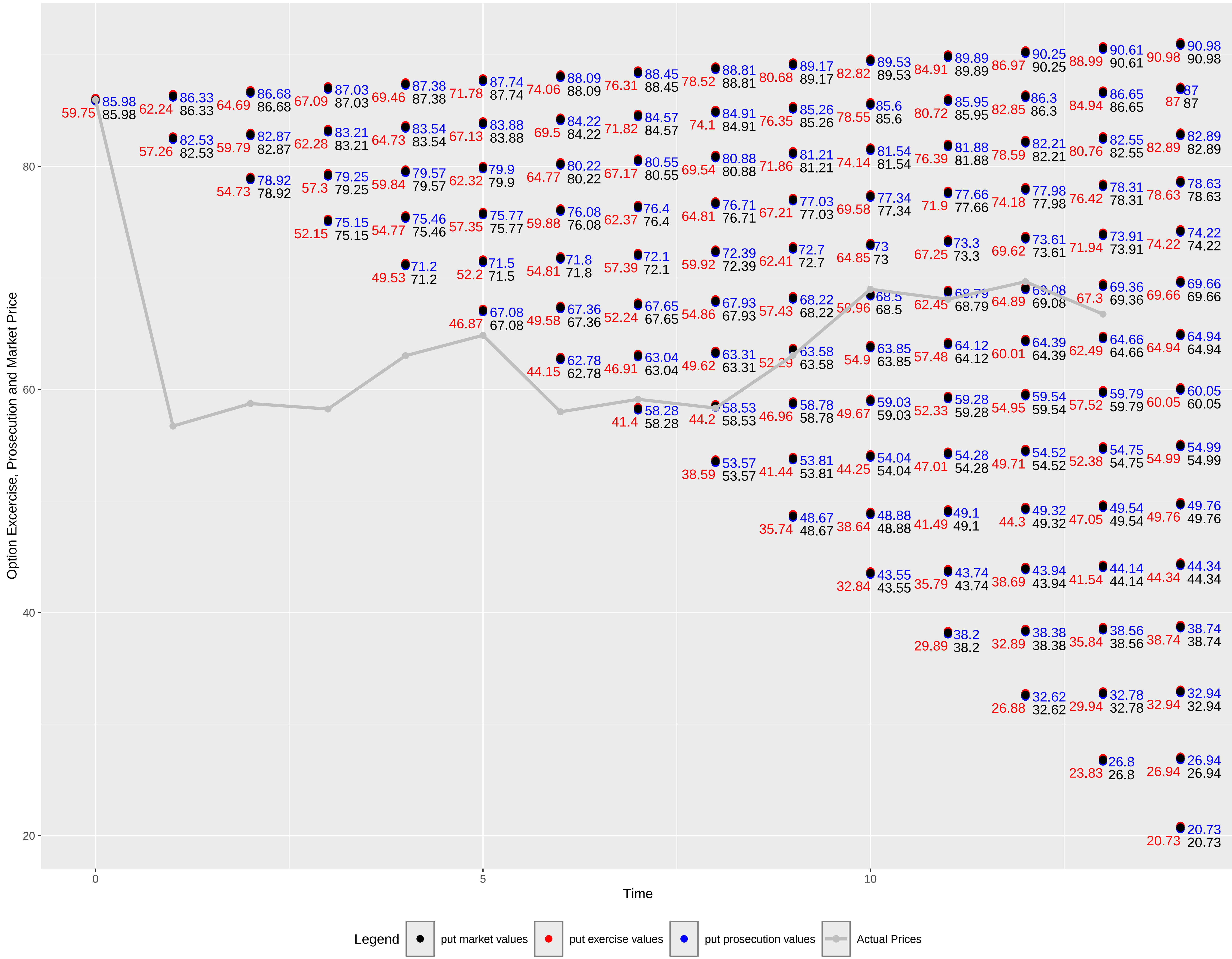
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for American PUT Option − Exercise, Prosecution and Market Values in CRR Model for NVDA

market periods N = 14, risk free rate r = 0.003774561, u = 1.017143, d = 0.9828566, risk neutral probability (p,q) = (0.00610088,0.9938991), strike K = 205.



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