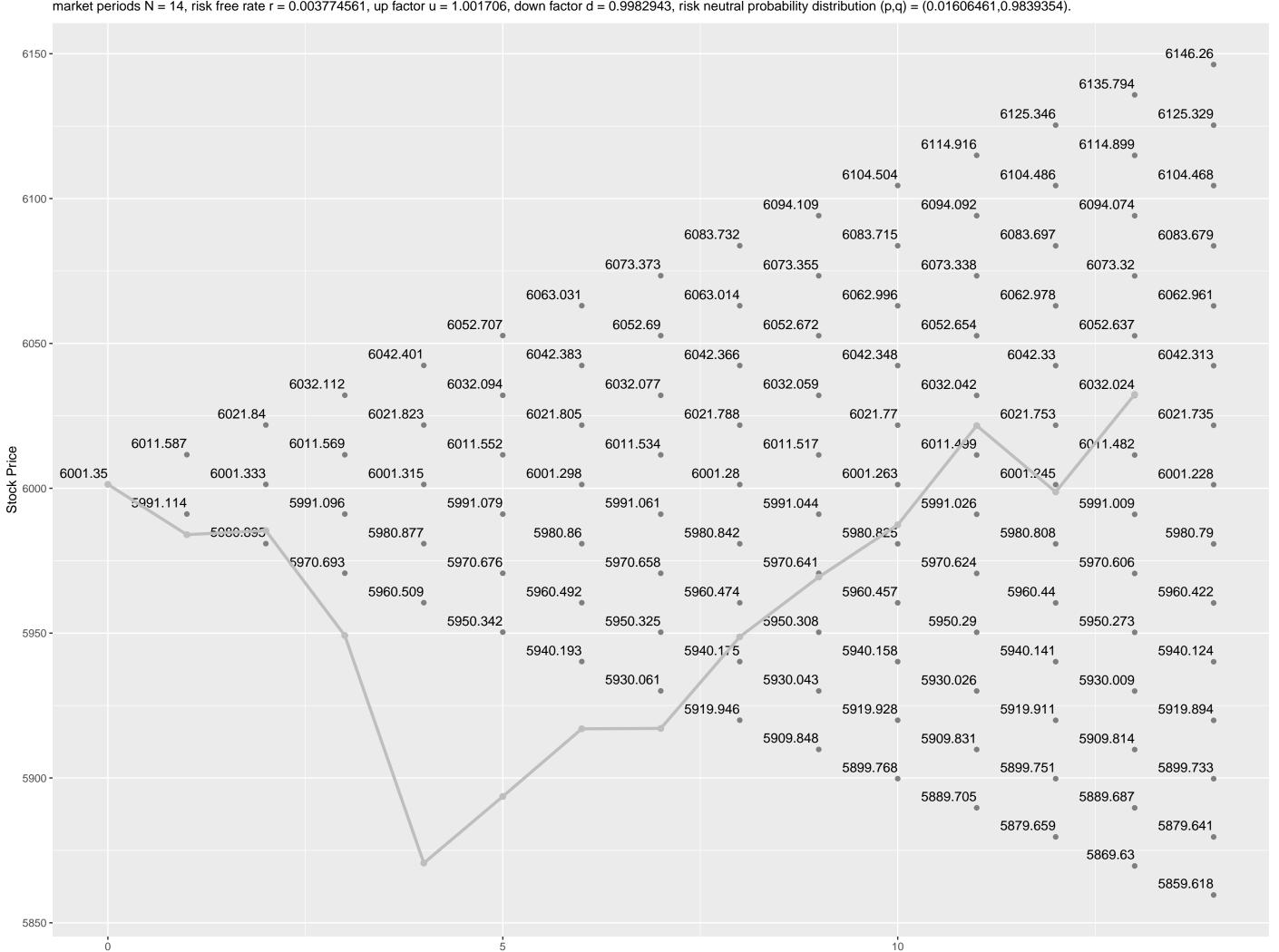
Lattice Plot for Stock Price in CRR Model for ^SPX

market periods N = 14, risk free rate r = 0.003774561, up factor u = 1.001706, down factor d = 0.9982943, risk neutral probability distribution (p,q) = (0.01606461, 0.9839354).



colour

Actual Prices