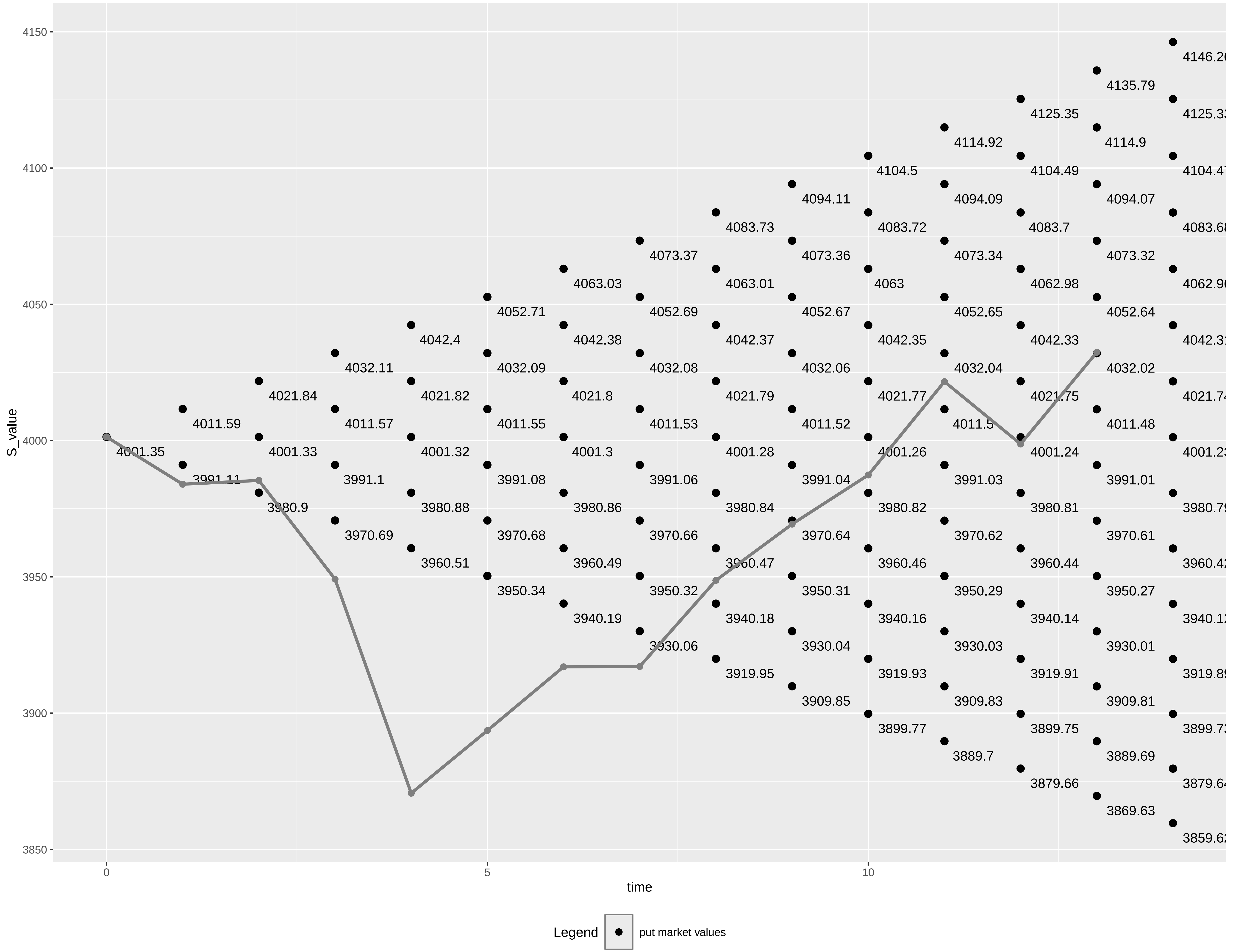
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

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.



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