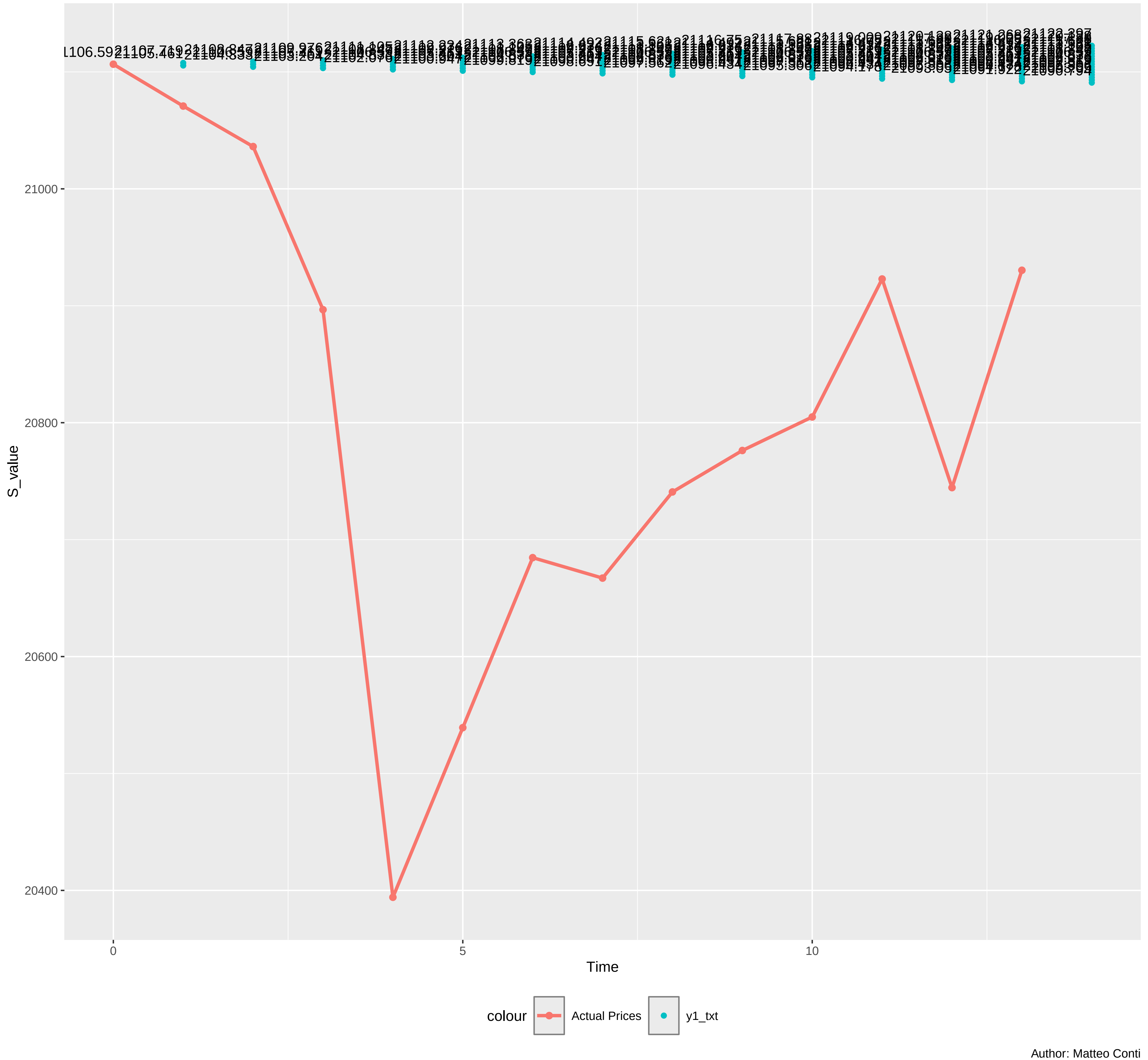
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for Stock Price in CRR Model

market periods N = 14, risk free rate r = 0.003774561, up factor u = 1.000053, down factor d = 0.9999465, risk neutral probability distribution (p,q) = (0.357924,0.642076).



Author: Matteo Conti