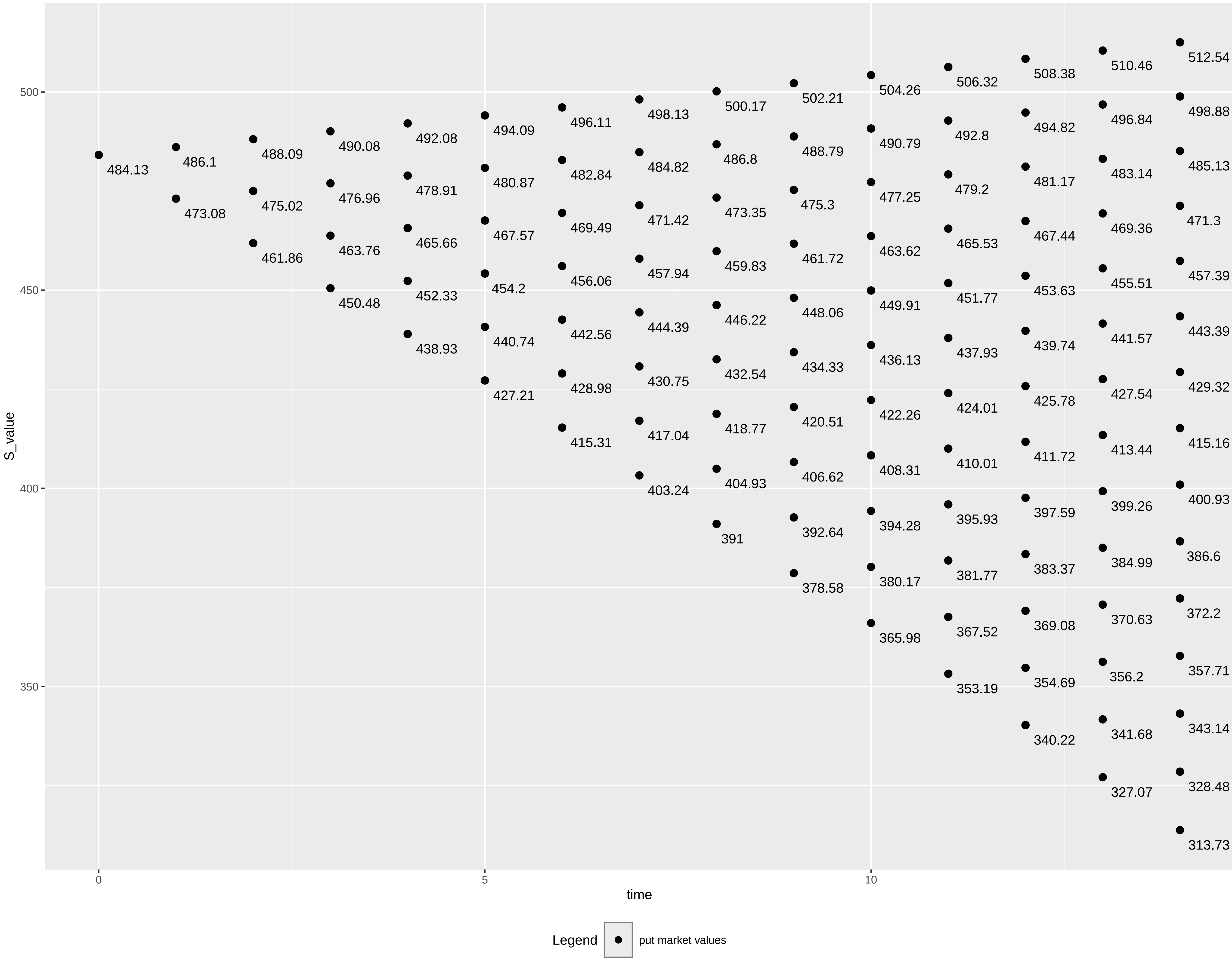
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for American Put Option − Market Values in CRR Model

market periods N = 14, risk free rate r = 0.003774561, u = 1.002915, d = 0.9970846, risk neutral probability (p,q) = (0.01147348,0.9885265), strike K = 2850.



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