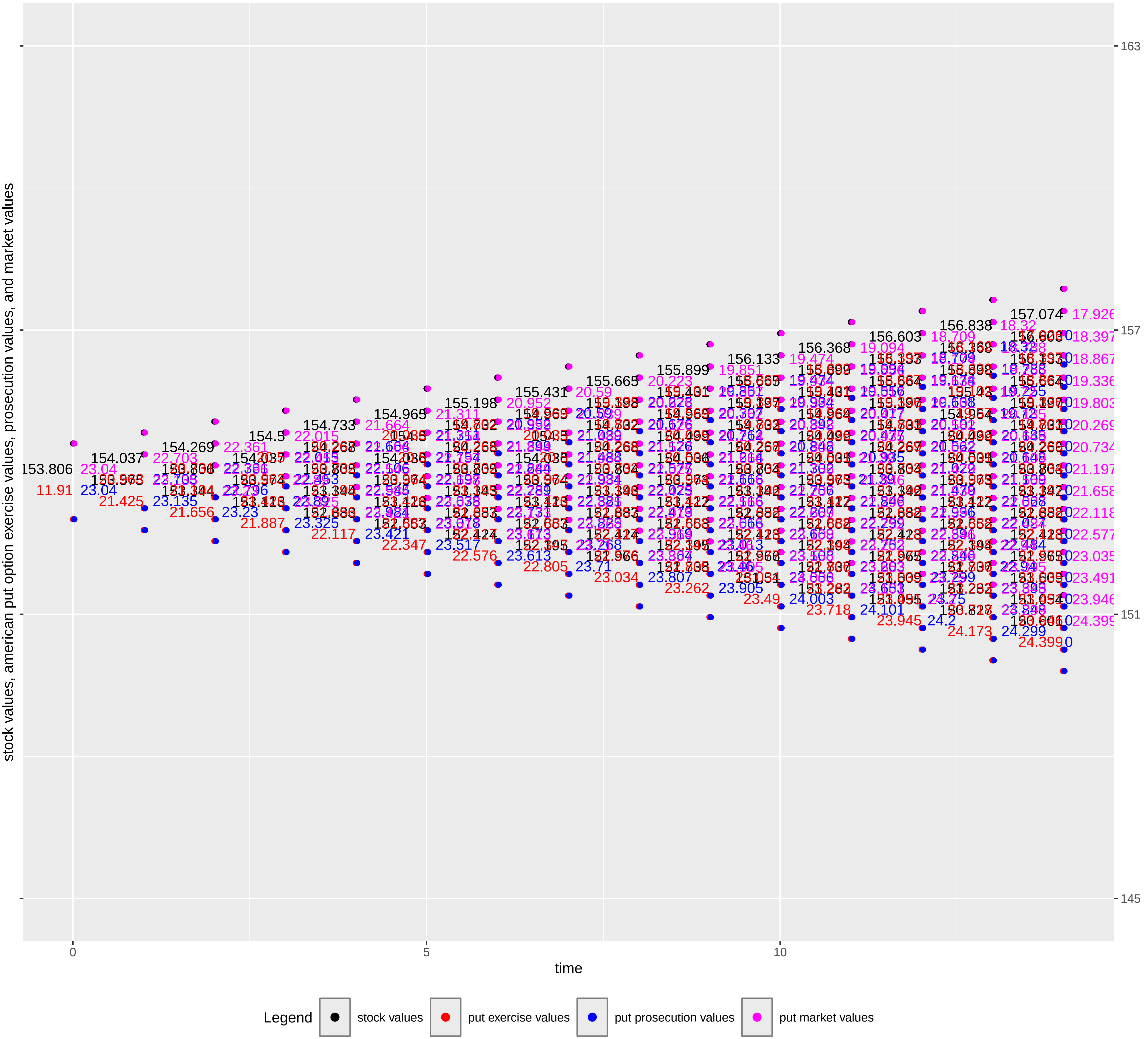
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

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

market periods N = 14, risk free rate r = 0.003774561, u = 1.001503, d = 0.9984969, risk neutral (p,q) = (0.01755624,0.9824438), strike K = 175.



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