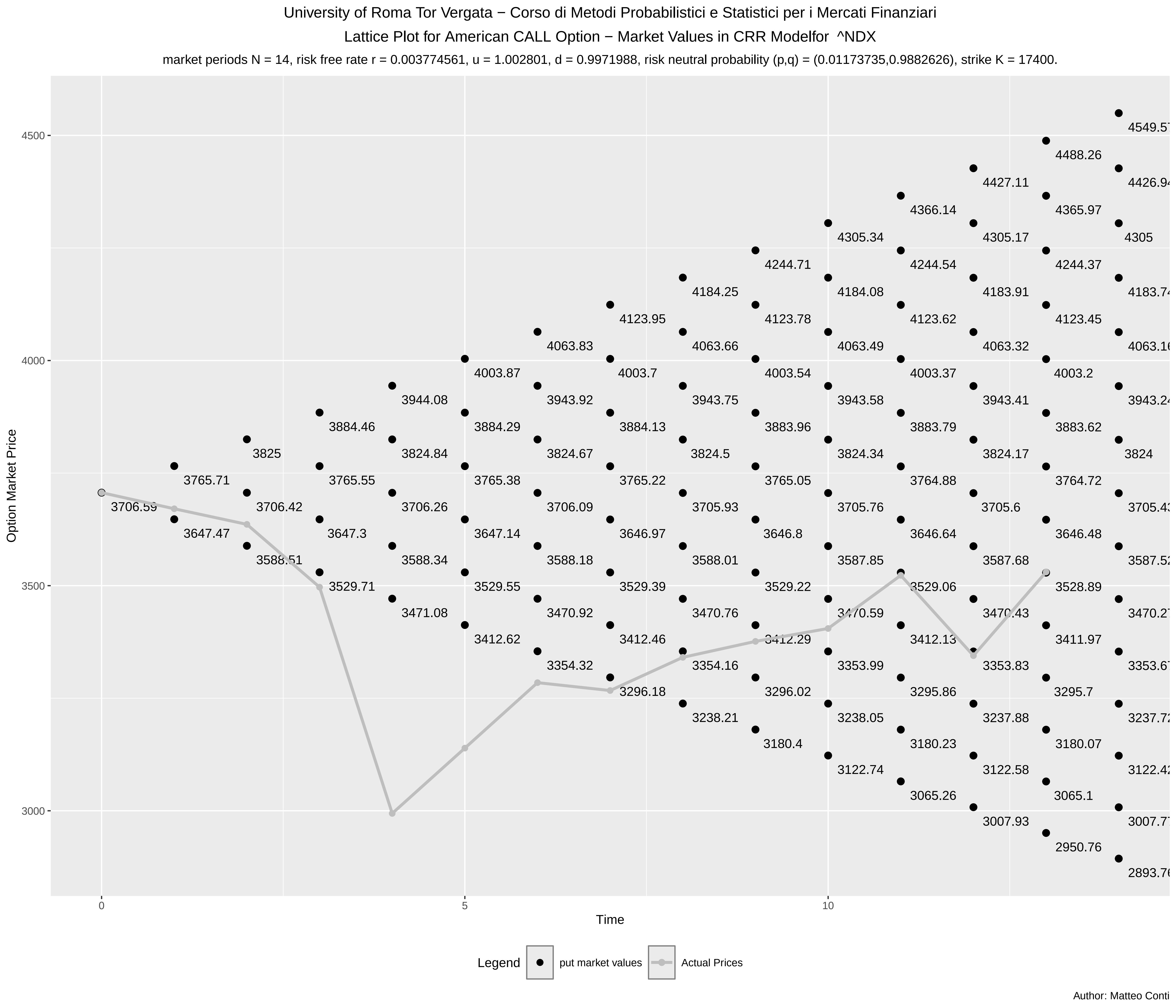
University of Roma Tor Vergata − Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari
Lattice Plot for American CALL Option − Market Values in CRR Modelfor ^NDX
market periods N = 14, risk free rate r = 0.003774561, u = 1.002801, d = 0.9971988, risk neutral probability (p,q) = (0.01173735,0.9882626), strike K = 17400.
Option Market Price
Time
Legend
put market values
Actual Prices
Author: Matteo Conti