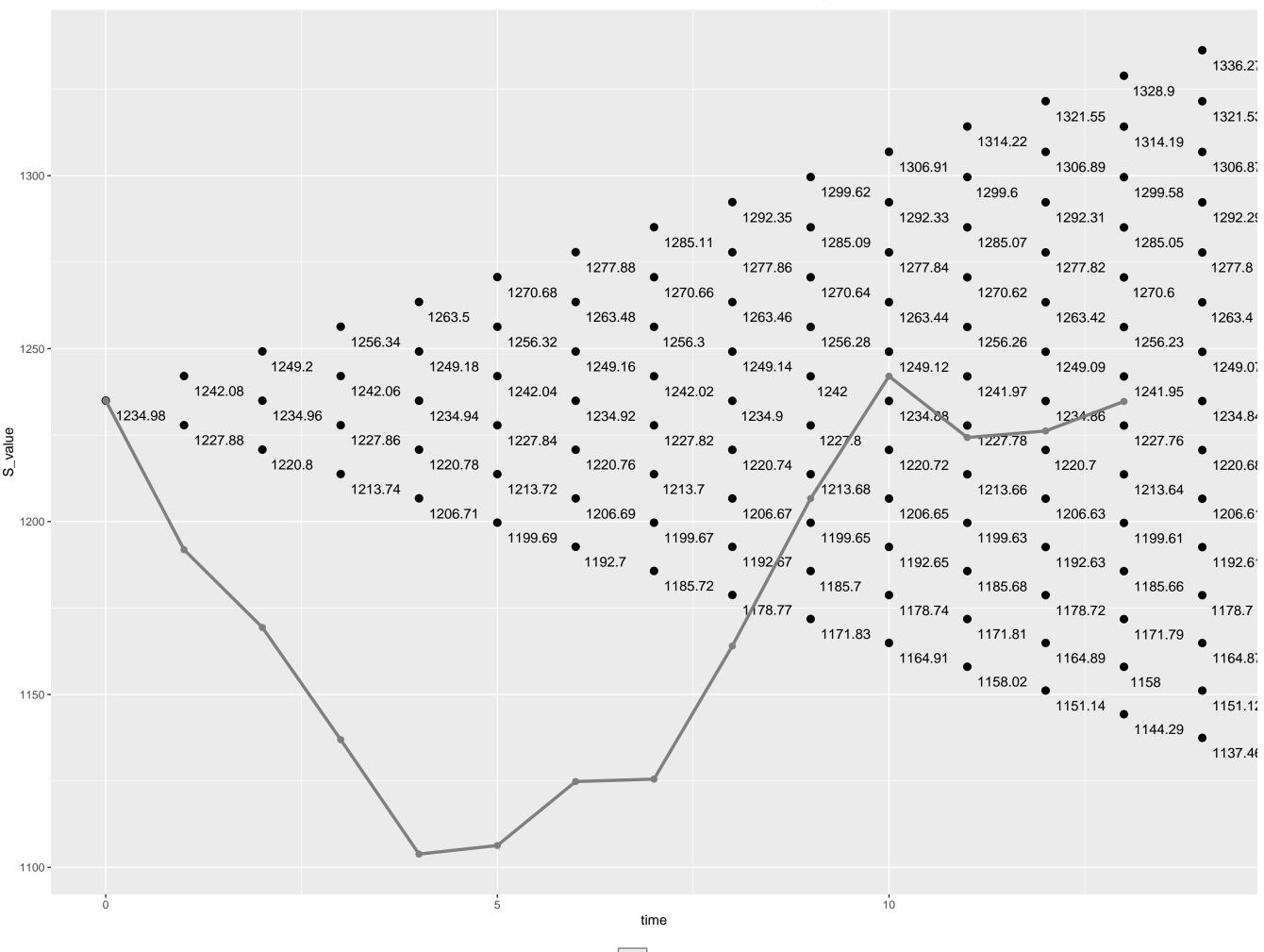
University of Roma Tor Vergata – Corso di Metodi Probabilistici e Statistici per i Mercati Finanziari

Lattice Plot for American Call Option - Market Values in CRR Model

market periods N = 14, risk free rate r = 0.003774561, u = 1.002915, d = 0.9970846, risk neutral probability (p,q) = (0.01147348, 0.9885265), strike K = 1200.



Legend

put market values