M339D: Topics for the Final Exam

- ☐ Purchasing shares of stock.
- ☐ Short sales.
- ☐ Forward contracts.
- ☐ European call options.
- ☐ European put options.
- ☐ Moneyness.
- ☐ Derivative securities.
- ☐ Arbitrage portfolios.
- ☐ Replicating portfolios.
- ☐ Put-call parity.
- ☐ Straddles.
- ☐ The binomial asset-pricing model.
- ☐ The replicating portfolio: the Δ.
- ☐ The replicating portfolio: the risk-free component.
- ☐ Risk-neutral pricing.
- ☐ Binomial pricing: European options.
- ☐ Lognormal stock prices: Mean and median.
- ☐ Lognormal stock prices: Tail probabilities.
- ☐ Lognormal stock prices: Partial expectation.
- ☐ Black-Scholes pricing: Calls.
- ☐ Black-Scholes pricing: Puts.
- ☐ Focus on the Δ.
- ☐ $\Delta-$hedging.
- ☐ Options embedded in insurance products.