M339D: Topics for In-Term Three

- ☐ Monotonicity of option prices.
- ☐ Cord-slope bounds.
- ☐ Bull spreads.
- ☐ Bear spreads.
- ☐ Convexity of option prices.
- ☐ Butterfly spreads.
- ☐ Strangles.
- ☐ 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.
- ☐ Binomial pricing: American options.
- ☐ Properites of American options.
- ☐ Asian options and their binomial pricing.
- ☐ Barrier options and their binomial pricing.
- ☐ Compound options and their binomial pricing.
- ☐ Currency options and their binomial pricing.
- ☐ Futures options and their binomial pricing.