M339W: Topics for In-Term Two

- ☐ Black-Scholes pricing: Calls.
- ☐ Black-Scholes pricing: Puts.
- ☐ Focus on the Δ.
- ☐ Option and portfolio elasticity.
- ☐ Option volatility.
- ☐ Option Greeks' properties.
- ☐ Focus on the Γ.
- ☐ Implied volatility.
- ☐ Delta-gamma-theta approximation.
- ☐ Delta-hedging.
- ☐ Delta-hedger's profit.
- ☐ Delta-hedger's profit combined with the delta-gamma-theta approximation.