M339D: Topics for In-Term Three

- ☐ Binomial pricing: European options.
- ☐ The normal distribution.
- ☐ The normal approximation to the binomial.
- ☐ The lognormal distribution.
- ☐ Lognormal stock prices: Mean and median.
- ☐ Black-Scholes pricing: Calls.
- ☐ Black-Scholes pricing: Puts.
- ☐ Focus on the Δ.