M339D: Topics for In-Term Three

- ☐ The normal distribution.
- ☐ The normal approximation to the binomial.
- ☐ Realized returns.
- ☐ The log-normal distribution.
- ☐ Log-normal stock prices: mean and median.
- ☐ Log-normal stock prices: Tail probabilities.
- ☐ Log-normal stock prices: Partial expectation.
- ☐ The Black-Scholes pricing formula: Calls and puts.
- ☐ Forward-start options. Rolling insurance strategy.