M339W: Topics for In-Term One

- ☐ Prepaid forward and forward contracts.
- ☐ Call and put options.
- ☐ Put-call parity.
- ☐ The binomial asset-pricing model.
- ☐ Binomial pricing of stock options: European options.
- ☐ Binomial pricing of stock options: American options.
- ☐ Binomial pricing of currency options.
- ☐ Binomial pricing of futures options.
- ☐ Real options.
- ☐ Subjective probabilities and forward contracts.
- ☐ Realized returns.
- ☐ The normal distribution.
- ☐ The normal approximation to the binomial.
- ☐ The lognormal distribution.
- ☐ Lognormal stock prices: Mean and median.
- ☐ Lognormal stock prices: Tail probabilities.
- ☐ Value at Risk.
- ☐ Lognormal stock prices: Partial/Conditional Expectation.