**Week 3 Seminar Questions**

1.

文本

描述已自动生成

Equation (15.16) is the BSM differential equation.

2. Show that the Black–Scholes–Merton formulas for call and put options satisfy put–call parity.

3. What is the price of a European put option on a non-dividend-paying stock when the stock price is $69, the strike price is $70, the risk-free interest rate is 5% per annum, the volatility is 35% per annum, and the time to maturity is 6 months?

4. (Extra) 文本, 信件

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