

Financial Mathematics

MATH 5870/6870¹
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¹Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 14. Exotic Options: I

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§ 14.1 Introduction

§ 14.2 Asian options

§ 14.3 Barrier options

§ 14.4 Compound options

§ 14.5 Gap options

§ 14.6 Exchange options

§ 14.7 Problems

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§ 14.7 Problems

Problems: 14.1, 14.2, 14.3, 14.4, 14.5, 14.6.

Due Date: TBA