Financial Mathematics

MATH 5870/6870[1]
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[1] Based on Robert L. McDonald's *Derivatives Markets*, 3rd Ed, Pearson, 2013.

Chapter 18. The Lognormal Distribution

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§ 18.1 The normal distribution

§ 18.2 The lognormal distribution

§ 18.3 A lognormal model of stock prices

§ 18.4 Lognormal probability calculations

§ 18.5 Problems

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Problems: 18.3, 18.4, 18.5, 18.6, 18.7, 18.8, 18.9, 18.10, 18.11, 18.12.

Due Date: TBA