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An Introduction to Financial Option Valuation

Mathematics, Stochastics and Computation



Desmond J. Higham

University of Strathclyde

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Contents

- 1. Introduction
- 2. Option valuation preliminaries
- 3. Random variables
- 4. Computer simulation
- 5. Asset price movement
- 6. Asset price model: part I
- 7. Asset price model: part II
- 8. Black–Scholes PDE and formulas
- 9. More on hedging
- 10. The Greeks
- 11. More on the Black–Scholes formulas
- 12. Risk neutrality
- 13. Solving a nonlinear equation
- 14. Implied volatility
- 15. The Monte Carlo method
- 16. The binomial method
- 17. Cash-or-nothing options
- 18. American options
- 19. Exotic options
- 20. Historical volatility
- 21. Monte Carlo part II: variance reduction by antithetic variates
- 22. Monte Carlo part III: variance reduction by control variates
- 23. Finite difference methods
- 24. Finite difference methods for the Black–Scholes PDE

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