

Valuation of Options

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Every day when the stock market opens options are bought and sold. An option is the right but not the obligation to buy or sell an asset. Options are categorized as vanilla or exotic. Vanilla options consist of the European and American call and put options, while exotic options include barrier options (also called “knock-out” or “knock-in” options), lookback options, and Asian options. My research focuses on the valuation of vanilla options in the Binomial Model, in the Generalized Binomial Model, and in the Black-Scholes Model.

Date: November 2, 2022

Time: 7:00 pm

Place: Park 245

<https://brynmawr-edu.zoom.us/j/95807982212?pwd=aXBBMnFZMUUyWDQ1S1d3TGozc0t5Zz09>