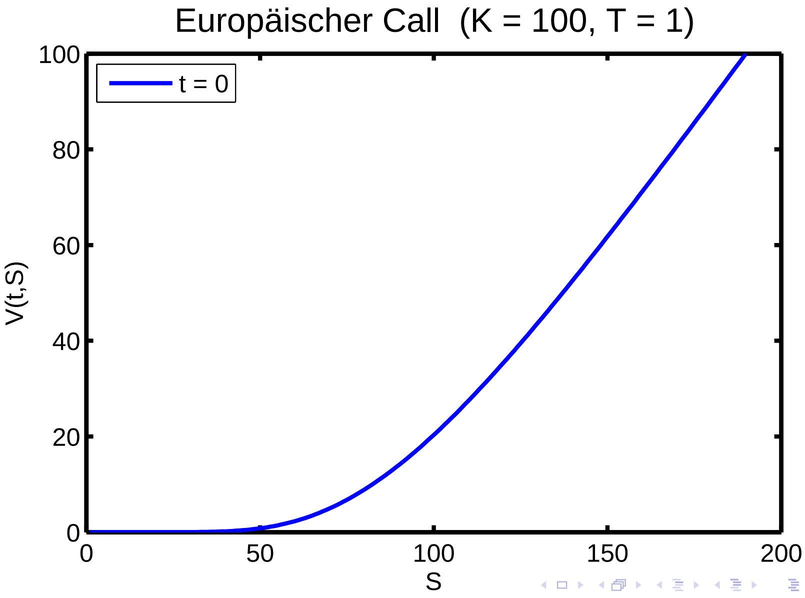
Beispiele zur Black-Scholes-Formel

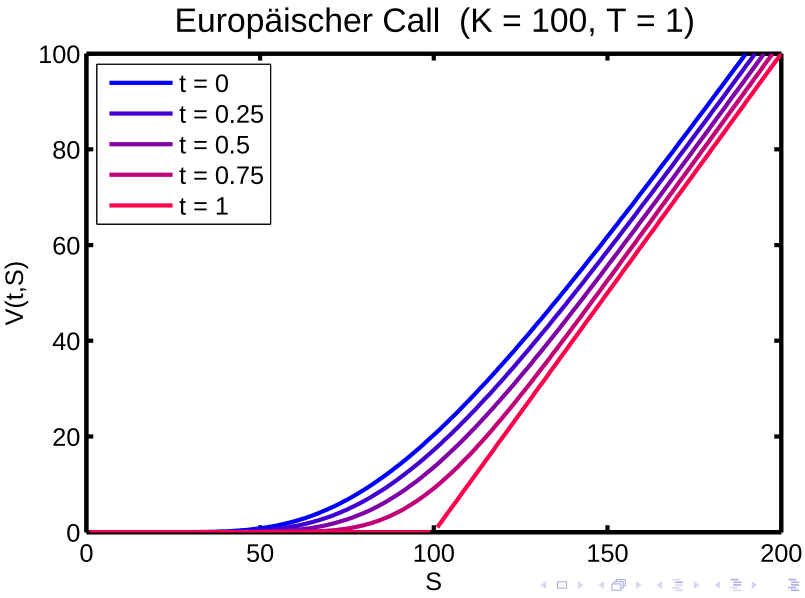
Tobias Jahnke

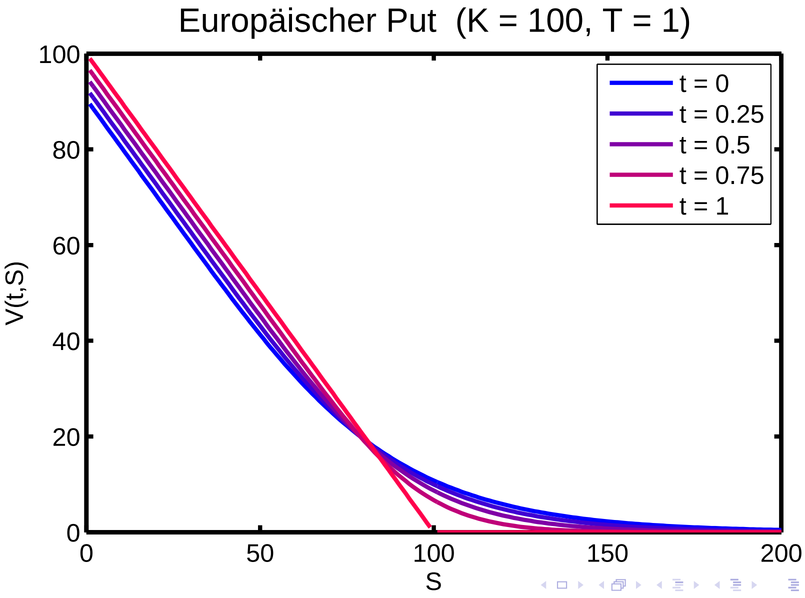
Karlsruher Institut für Technologie

Vorlesung *Numerische Methoden in der Finanzmathematik*

Wintersemester 2010/11


Europäischer Call (K = 100, T = 1)
t = 0
100
80
60
40
20
0
V(t,S)
0
50
100
150
200
S


Europäischer Call (K = 100, T = 1)
t = 0
t = 0.25
t = 0.5
t = 0.75
t = 1
V(t,S)
S
0
20
40
60
80
100
0
50
100
150
200


Europäischer Put (K = 100, T = 1)
V(t,S)
S
0
20
40
60
80
100
0
50
100
150
200
t = 0
t = 0.25
t = 0.5
t = 0.75
t = 1

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