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r = the continuously compounded interest rate. Source: McDonald, R.L., Derivatives Markets (Second Edition), Addison Wesley, 2006, Ch. 9, p. 282. Original Practice Problems and Solutions from the Actuary's Free Study Guide: Problem PCP1. The European call option on Asset Q that expires in one year has strike price 32.

Sources McDonald RL Derivatives Markets Second Edition ...

Robert L. McDonald: Research. My official Kellogg home page / Current C.V. (.pdf format) / R Resources. Books; Derivatives Markets, second edition, 2006, Pearson Addison Wesley. This is an MBA-level derivatives text covering both theory and applications.

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Robert L. McDonald

• McDonald, R.L., 2006, Derivatives Markets, second edition, Addison Wesley . Prerequisite: Students are expected to have a thorough knowledge of all material covered in an introductory finance course. 2 / 7 . Table of Contents .

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