



Black-Scholes Formula: A Walkthrough

By Cornelius Kirsche

Grin Verlag Aug 2012, 2012. Taschenbuch. Book Condition: Neu. 219x146x22 mm. This item is printed on demand - Print on Demand Titel. - Essay from the year 2012 in the subject Business economics - Marketing, Corporate Communication, CRM, Market Research, printed single-sided, grade: 1,3, International University of Applied Sciences Bad Honnef - Bonn, course: Investment Analysis and Portfolio Management, language: English, comment: This document was written in the context of a Master's program in the course 'Investment Analysis and Portfolio Management'. The text covers basics about options, the put-call parity and the Black-Scholes formula with calculation examples. , abstract: This academic paper focuses on breaking down the magic of the Black-Scholes formula, which is used to value options. The author first introduces basic concepts like options, option strategies and the put-call parity to guide the reader through the underlying, basic concepts. To illustrate the use and the power of the Black-Scholes formula, two examples are calculated to better understand the complex steps involved in finding the call value. Finally, a failure case is presented, to show some pitfalls of this mathematical function. 36 pp. Englisch.



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