

Grundlagen, Herleitung Und Eigenschaften Des Black-scholes-modells - Olena Moor

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Die vorliegende Arbeit befasst sich mit der Darstellung des Black-Merton-Scholes Modells, der Erläuterung der mathematischen Modellbildung und der Anwendung auf die Bewertung einer Option. Zuerst werden die Grundlagen des Black-Scholes-Merton Modells und wichtige Begriffe erläutert, im nächsten Abschnitt wird die Differentialgleichung des Modells hergeleitet. Anschließend wird die Lösung der Black-Scholes Differentialgleichung durchgeführt sowie die Verdeutlichung der Sensitivitätskennzahlen gemacht. Ein numerisches Beispiel am Ende der Arbeit zeigt den Zusammenhang zwischen dem Black-Scholes Preis und einem Deltahedge. Author: Moor, Olena Publisher: GRIN Verlag Illustration: N Language: GER Title: Grundlagen, Herleitung und Eigenschaften des Black-Scholes-Modells Pages: 00018 (Encrypted PDF) On Sale: 2010-01-01 SKU-13/ISBN: 9783640745913 Category: Business & Economics : General

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