Mini Lecture Series in Financial Mathematics

Lecture I: *Option Pricing on Binomial Trees*

**PRESENTED BY:**

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**Friday, Feb 8, at 04:00 PM**
**Room: 3209 (Graduate Center of CUNY)**

This lecture is the beginning of a series of approximately five lectures that intend to give a brief introduction to the mathematical theory of option pricing. In this first introductory lecture, I will first explain the basic types of options and show how options can be priced using arbitrage principles. Then I will discuss in detail the binomial branch model and the binomial tree model for pricing European call and put options.