

OPTIONS AND MATHEMATICS (5p)
(CTH_[mve095]&GU_[MMA700]) period 4, spring 2008
MISPRINTS: OM 2008

page 48, line 7 from below: insert the factor $e^{-r\tau}$ in front E^Q and \sum

page 49, line 7: replace the factor $\frac{1}{n}$ by $\frac{e^{-r\tau}}{n}$

page 58, line 13: delete Gaussian

page 81, line 3: replace the factor $h_s(t)$ by $h_S(t)$

page 100, line 6: replace t_0 by t_*

page 101, line 11: replace the random variable $(se^{r\tau+\sigma\sqrt{\tau}G} - K)^+$ by
 $(se^{(r-\frac{\sigma^2}{2})\tau+\sigma\sqrt{\tau}G} - K)^+$

page 108, line 9 from below: replace $a_{12}a_{22}E[Z_1(t)Z_2(s)]$ by
 $a_{12}a_{22}E[Z_2(t)Z_2(s)]$

page 123, lines 2 and 3: replace $P(t, S(t), K; T)$ by $P(t, S(t), K, T)$