

The Seattle University Math Dept. Presents

SENIOR SYNTH TALKS

The Black-Scholes-Merton Model



email
neeld@seattleu.edu
for link

By Anh Vo: The Black-Scholes-Merton model is used to access the fair value of stock option price. They manipulated the ideas of Brownian Motion and Itô Calculus to derive for the BSM differential equation.

TUE JUNE 8 ■ 1:30PM ■ VIA ZOOM

SEATTLEU

All interested parties are welcome!