ECMM706R

UNIVERSITY OF EXETER

COLLEGE OF ENGINEERING, MATHEMATICS AND PHYSICAL SCIENCES

MATHEMATICS

August 2019

Mathematical Theory of Option Pricing

Module Leader: Dr M. Holland

Duration: 2 HOURS.

Answer Section A (50%) and any TWO of the three questions in Section B (25% for each).

Marks shown in questions are merely a guideline. Candidates are permitted to use approved portable electronic calculators in this examination.

This is a **CLOSED NOTE** examination.