

Submission for an invited session, organized by Ana Cristina Casimiro
& Paula Pascoal-Faria

Mathematical Finance - Pricing of Options

Elisabete Rita Cardoso Ferreira Pires Fino¹,

¹ Instituto Superior de Economia e Gestão, Universidade de Lisboa

There are a lot of valuable contributions that Mathematics can bring to the world of Finance, namely, in the field of asset pricing. An option is a derivative – a financial instrument whose payoff depends on the price of another separate asset – and it is often used as a financial tool to mitigate risk. In this session some classical concepts and problems regarding these issues will be presented.