Assignment for financial options session

- Do Examples 2.6 (page 28), 12.7 (page 337) and 12.10 (page 341) as well as Exercise 8 (page 348) in Luenberger’s book
- Try to understand the assumptions that underlie the financial options valuation process
- Read the Antamina case
  - Formulate the problem in an options framework
  - Are the assumptions for financial option pricing appropriate in this case? Be prepared to defend your views in class