#### Test Bank: Chapter 12 Binomial Trees

- The current price of a non-dividend-paying stock is \$30. Over the next six months
  it is expected to rise to \$36 or fall to \$26. Assume the risk-free rate is zero
  - (i) What long position in the stock is necessary to hedge a short call option when the strike price is \$32? Give the number of shares purchased as a percentage of the number of options that have been sold \_\_\_\_\_
  - (ii) What is the value the call option \_\_\_\_\_
  - (iii) What long position in the stock is necessary to hedge a long put option when the strike price is \$32. Give the number of shares purchased as a percentage of the number of options purchased option \_\_\_\_\_
  - (iv) What is the value of the put option \_\_\_\_\_
  - (v) What is the risk neutral probability of the stock price moving up \_ \_ \_ \_ \_
- In a Cox-Ross-Rubinstein binomial tree the formula for the proportional upmovement, u, is with the book's notation, (circle one)
  - (a)  $u = e^{-2x}$
  - (b)  $u = e^{-\sqrt{2}t}$
  - (c)  $u = e^{\pi \omega}$
  - (d)  $u = e^{\pi \sqrt{4\sigma}}$
- In a Cox-Ross-Rubinstein binomial tree the relationship between the proportional down-movement, d, and the proportional up-movement, u, is (circle one)
  - (a) d = u 1
  - (b) d = 1/u
  - (c) d=2-u
  - (d) None of the above
- 4. American options can be valued using a binomial tree by (circle one)
  - (a) Checking whether early exercise is optimal at all nodes where the option is inthe-money
    - (b) Checking whether early exercise is optimal at the final nodes
    - (c) Checking whether early exercise is optimal at the penultimate nodes and the final nodes
    - (d) Increasing the number of time steps on the tree

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**R Sandford** 

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