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future values based on Black Scholes, and that range is defined by IV? Basically I'd just like to know whether price comes first or IV comes first - my intuition is that price comes first, and a future price range can be determined from the premium above and beyond intrinsic value.Understanding causality with IV : optionsCONVEXITY CONUNDRUMS PDF - Various folks have requested copies of this article that originally appeared in the March issue of Risk Magazine. So, I have scanned in the article, at a The Greeks of European options (calls and puts) under the Black-Scholes model are calculated as follows, where ϕ is the standard normal probability density function and is the standard normal cumulative distribution function. Note that the gamma and vega formulas are the same for calls and puts.

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One of the most important results of this research was the Black-Scholes formula, which gives the price of an option based on multiple input parameters, such as the price of the underlying stock, the market's risk-free interest rate, the time until the option expiration date, the strike price of the contract and the volatility of the underlying stock.

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This is one of the best sources on the Black Scholes method and the Binomial Option Pricing model in existence. The style is comprehensible even for non-mathematicians. The author provides excellent insight into this landmark development in mathematical finance. If you want to learn the how and why of Black-Scholes, this is the book to get.

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