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Put-call parity: The general case 6.1. Construction. So far, we have looked at put-call parity for non-dividend-paying assets. Now, we will use a similar approach to obtain put-call parity for stocks that pay either discrete dividends, or a continuous dividend stream. Let Portfolio A consist of a long European call and a short European put on ...

2 Put-Call Symmetry Let (Ω, \mathcal{F}, P) be a complete probability space with a right-continuous filtration $(\mathcal{F}_t)_{t \geq 0}$ such that \mathcal{F}_0 contains all the null sets of \mathcal{F} . Let E_t denote \mathcal{F}_t -conditional P -expectation. Let $T > 0$. Definition 1. Define a payoff function to be a nonnegative Borel function on \mathbb{R} .

4.2 Proof of put and call parity: Arbitrage reasoning Let us explain

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the formula for put & call parity using the arbitrage arguments. What-ever the put and call options prices (with the same expiry dates and the same strike prices) are, if we are buying a put now (at time t), suppose we decide also to sell a

Put-call parity for American options: $S(0) - K < C_A - P_A < S_0 - Ke^{-rT}$
Put-call parity for American options on an non-dividend-paying stock: (a) $P_A(0) + S(0) - KB(0,T) < C_A(0)$; (b) $C_A(0) - P_A(0) + S(0) < K$
i.e., $S(0) - K < C_A(0) - P_A(0) < S_0 - KB(0,T)$ Proof:

market forces the prices of call and put options by use of the put-call parity. As shown in Chapter 2, the put-call parity states $c + PV(x) = p + s$ where c is the call premium, $PV(x)$ is the present value of the strike price, p is the put premium, and s is the stock price.

1 The Black-Scholes Formula for a European Call or Put Recall: $V(f) = e^{-r(T-t)} E^{RN}[f(S_T)]$ where the expectation is taken with respect to the risk-neutral measure. In a ...

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