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Furthermore, the model predicts that the price of heavily traded assets follows a geometric Brownian motion ... price by the cumulative standard normal probability distribution function.

Black-Scholes Model

Ohvril, Hanno Tkaczyk, Alan H Saari, Peeter Kollo, Tõnu Muring, Koit Post, Piia Vilbaste, Martin Vedru, Jüri and Ipbüker, Cagatay 2020. Performance evaluation of Monte Carlo simulation: case study of ...

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8 From time to time what might even be called quasi-essays appear, e.g., Larry Niven, "The Theory and Practice of Teleportation," *Galaxy*, March 1969. 9 A dictum attributed to

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Theodore Sturgeon, ...

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