Exam #2 Formula Sheet

$$\mathcal{P} = \sum_{i=1}^{N} \frac{F_i}{(1 + R_*(T_i))^{T_i}} = \sum_{i=1}^{N} F_i D(T_i) = \sum_{i=1}^{N} \frac{F_i}{(1 + R_I)^{T_i}}$$

$$\sum_{i=0}^{N} \lambda^i = \frac{1 - \lambda^{N+1}}{1 - \lambda}, \quad \lambda \neq 1$$

$$\sum_{i=1}^{N} \lambda^i = \lambda \left(\frac{1 - \lambda^N}{1 - \lambda} \right), \quad \lambda \neq 1$$

$$q^{swap}[m] = \frac{m(1 - D(T))}{\sum_{i=1}^{mT} D(\frac{i}{m})}$$

$$F_A^B = E_A^B \frac{D^B(T)}{D^A(T)}$$

$$\mathcal{F} = \sum_{i=j+1}^{N} \frac{F_i D(T_i)}{D(T_j)}$$

$$\mathcal{F} = \frac{S_0}{D(T)} = S_0(1 + R_*(T))^T$$

$$\mathcal{F} = \left(S_0 - \sum_{i=1}^{N} D(\tau_i) d_{\tau_i} \right) (1 + R_*(T))^T$$

$$\mathcal{F} = (1 - \alpha)^N S_0 (1 + R_*(T))^T$$

$$(x - y)^+ - (y - x)^+ = x - y$$