

Statistics Seminar
Department of Mathematics and Statistics

DATE:	Thursday, January 29, 2026
TIME:	1:30pm - 2:30pm
LOCATION:	WH 100E
SPEAKER:	Bahareh Baharinezhad, Binghamton University
TITLE:	A case study in option trading

Abstract

My talk focuses on the Nobel Prize-winning work on option pricing by Black and Scholes, with key contributions from Merton. The talk is motivated by a widely shared screenshot of an investor claiming to have turned a \$400 investment into one million dollars. Using this example, we will address two central questions:

- How did the market maker on the other side of this trade remain in business?
- To what extent, if at all, can such outcomes be systematically replicated?

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