



Legitimative Wirkung der Black-Scholes Formel im Kontext des Optionspreishandels (German Edition)

Thomas Herzog

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Studienarbeit aus dem Jahr 2007 im Fachbereich Soziologie - Wissen und Information, Note: 2,3, Zeppelin University Friedrichshafen (Communication & Cultural Management: Kultur + Kommunikation + Management), Veranstaltung: Wissenstransfer, Wissensordnung & Umbrüche , 12 Quellen im Literaturverzeichnis, Sprache: Deutsch, Abstract: Black-Scholes Formel zur Optionspreisbestimmung gilt als eine der meist angewandten Theorien. In welchem Maß hatten sie teil, dass Optionen von einem Status als geächtetes Finanzinstrument, dem die Zuschreibung Glückspielinstrument anhing zu wandeln hin zu einem Instrument zur Absicherung des Anlageportfolios. Um dies darzustellen führt das Paper knapp durch die Geschichte der Option, die Wirkungsweise von Optionen und führt in die Optionspreisbildung mittels Black-Scholes ein. Das Paper zeigt anhand der Performativität der Black-Scholes Formel ihre Wirkung auf die Markt-Akteure auf. Schlüsselworte: Black-Scholes, Optionspreistheorie, Optionen, Legitimativer Charakter, Performativität.

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