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A website supplementary to:

**The Black–Scholes–Merton Model as an
Idealization of Discrete-Time Economies**

READ ME FIRST

This website is supplementary to *The Black–Scholes–Merton Model as an Idealization of Discrete-Time Economies*, an Econometric Society Monograph, published by Cambridge University Press in 2019.

At this website you will find, first of all, a list of errata that are discovered in the book. (Click on the link *Errata*.)

Also, you will find links to some papers that address in greater detail subjects discussed in book. The document *Further reading and references* provides an annotated list of such subjects.

And, as time passes, I may add links to unpublished notes that I create, that address issues raised in the book but not fully discussed.

I invite readers of the book to email me with typos/errata that they discover in the book, or with suggestions of materials to link to here. I do not promise to take all suggestions, but I do promise to consider them. My email is kreps@stanford.edu.