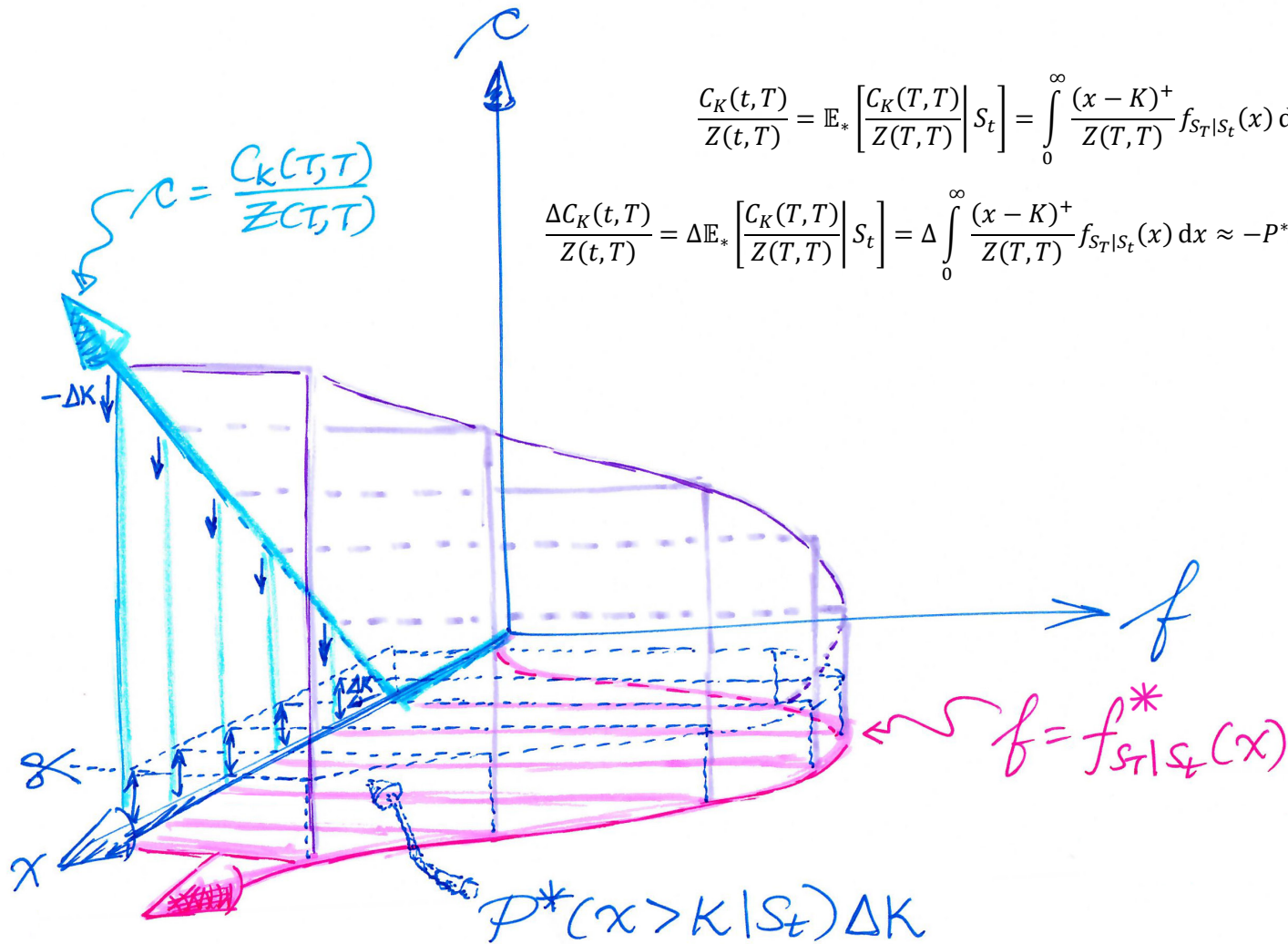


Option price and risk-neutral probability duality



$$\frac{1}{Z(t, T)} \cdot \frac{\partial C_K(t, T)}{\partial K} = -P^*(S_T > K | S_t)$$