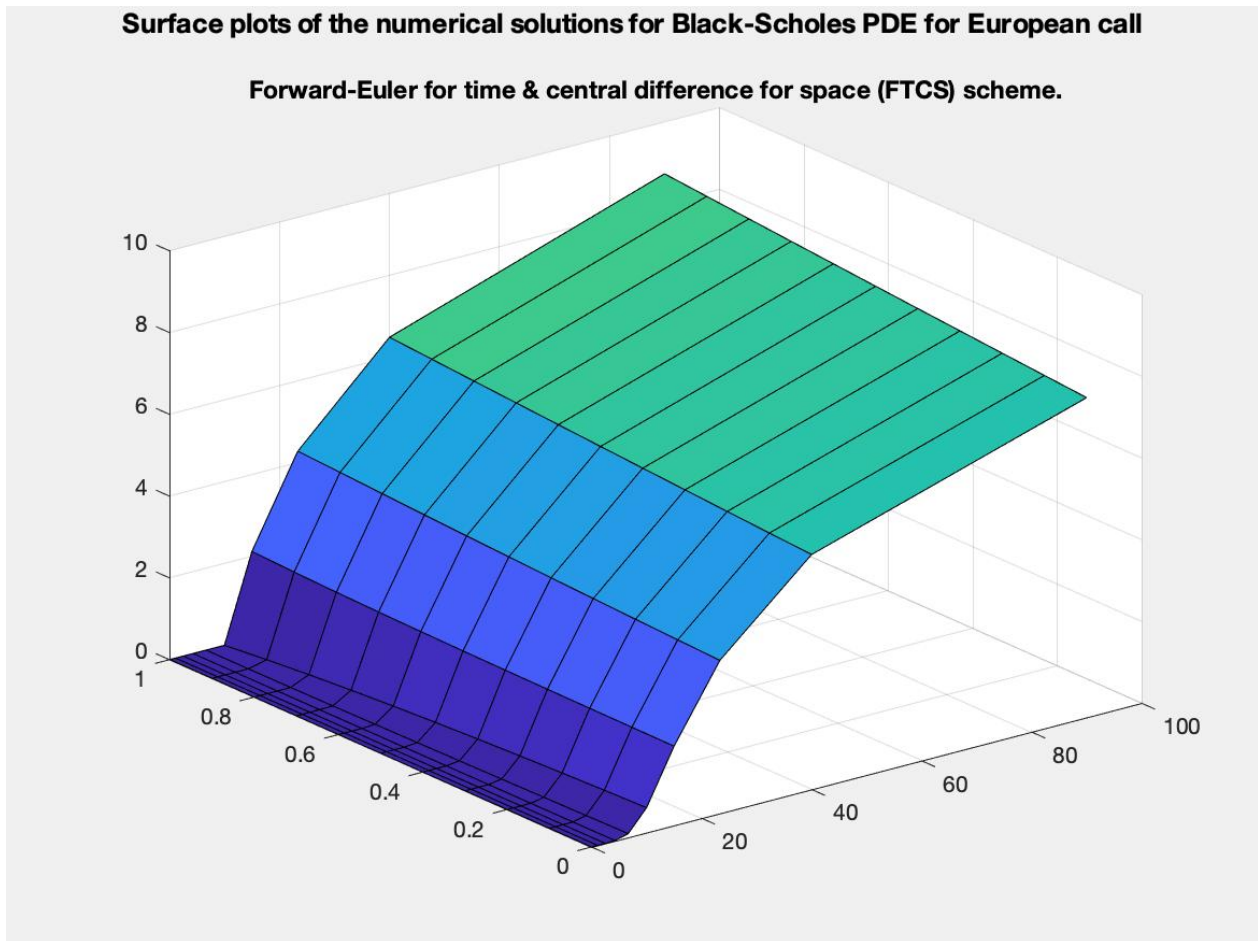


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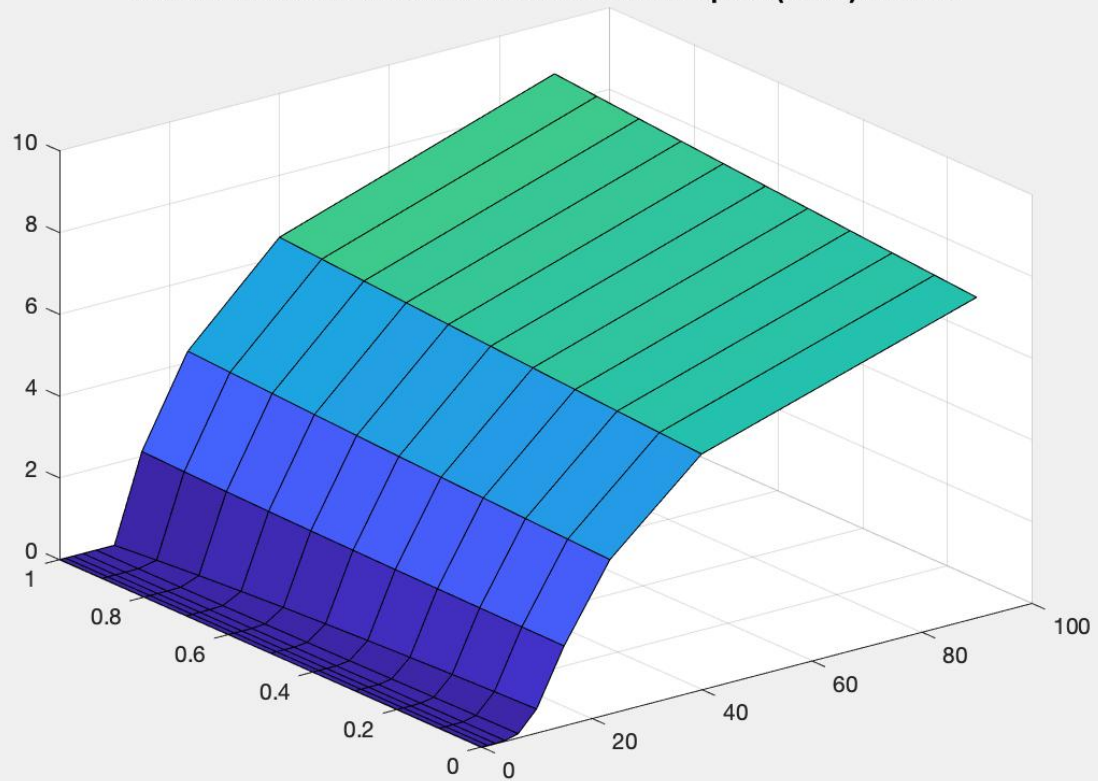
Question 1.(a)



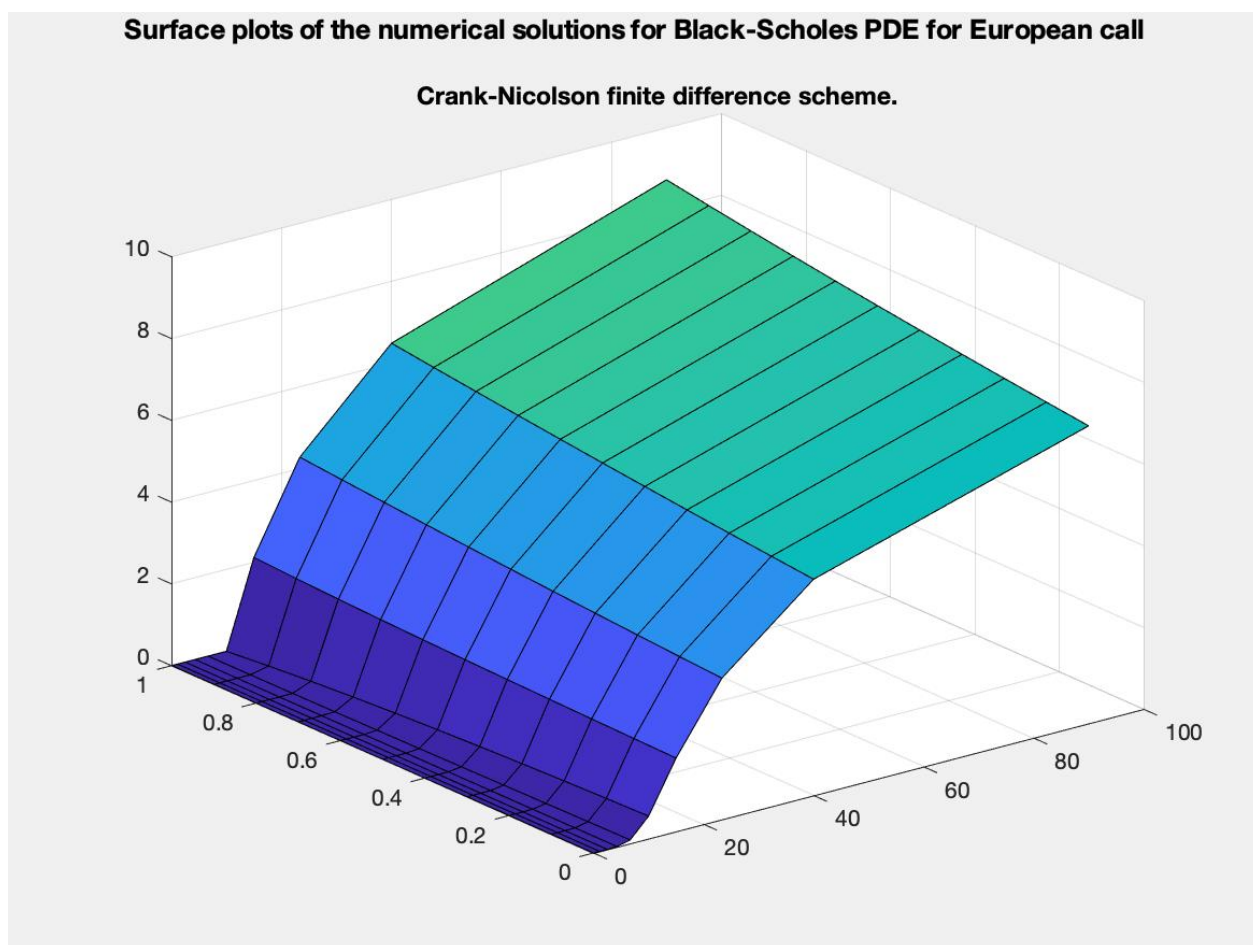
Question 1.(b)

Surface plots of the numerical solutions for Black-Scholes PDE for European call

Backward-Euler for time & central difference for space (BTCS) scheme.



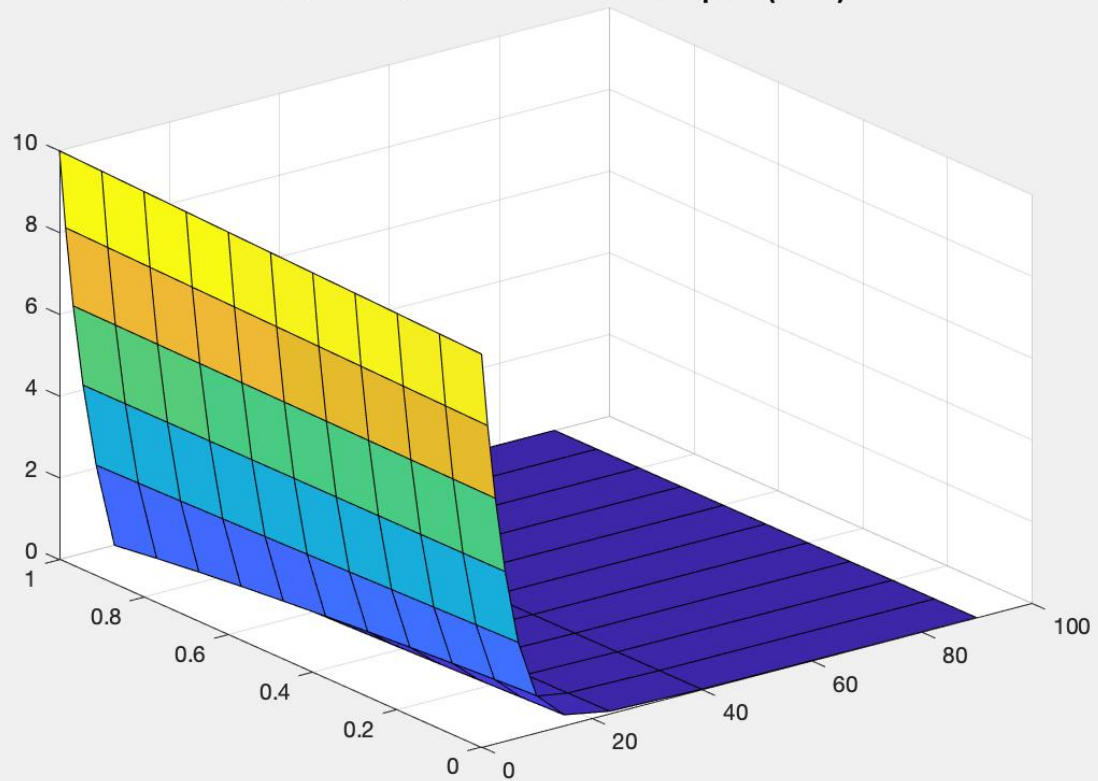
Question 1.(c)



Question 2.(a)

Surface plots of the numerical solutions for Black-Scholes PDE for European put

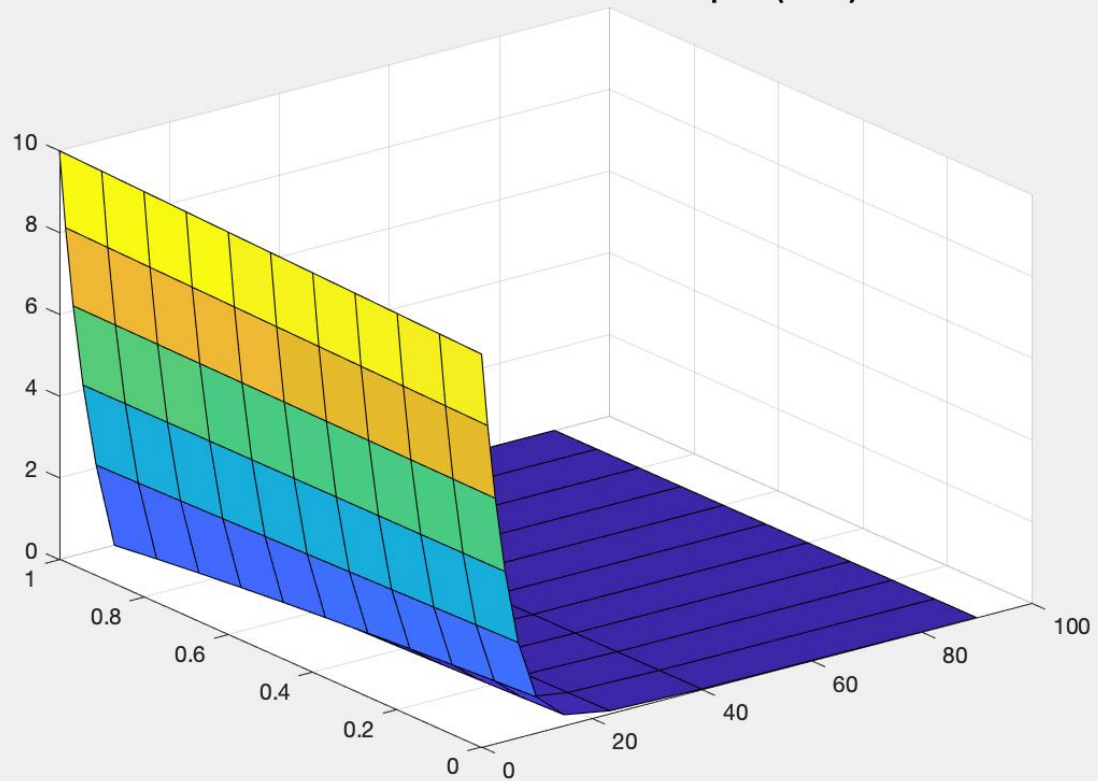
Forward-Euler for time & central difference for space (FTCS) scheme.



Question 2.(b)

Surface plots of the numerical solutions for Black-Scholes PDE for European put

Backward-Euler for time & central difference for space (BTCS) scheme.



Question 2.(c)

