Project 7\_Kaiyue Wu

**Question 1**

* 1. Values of three different methods:

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* 1. If we compared the put option price calculated by three methods with the value calculated from the Black Scholes formula, we can see from the graph that all the three methods give a good approximation of the Black-Scholes values. The Crank-Nicolson Method seems outperforms the other two within smallest errors, giving a much closer estimation of the option price.

**Question 2:**

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