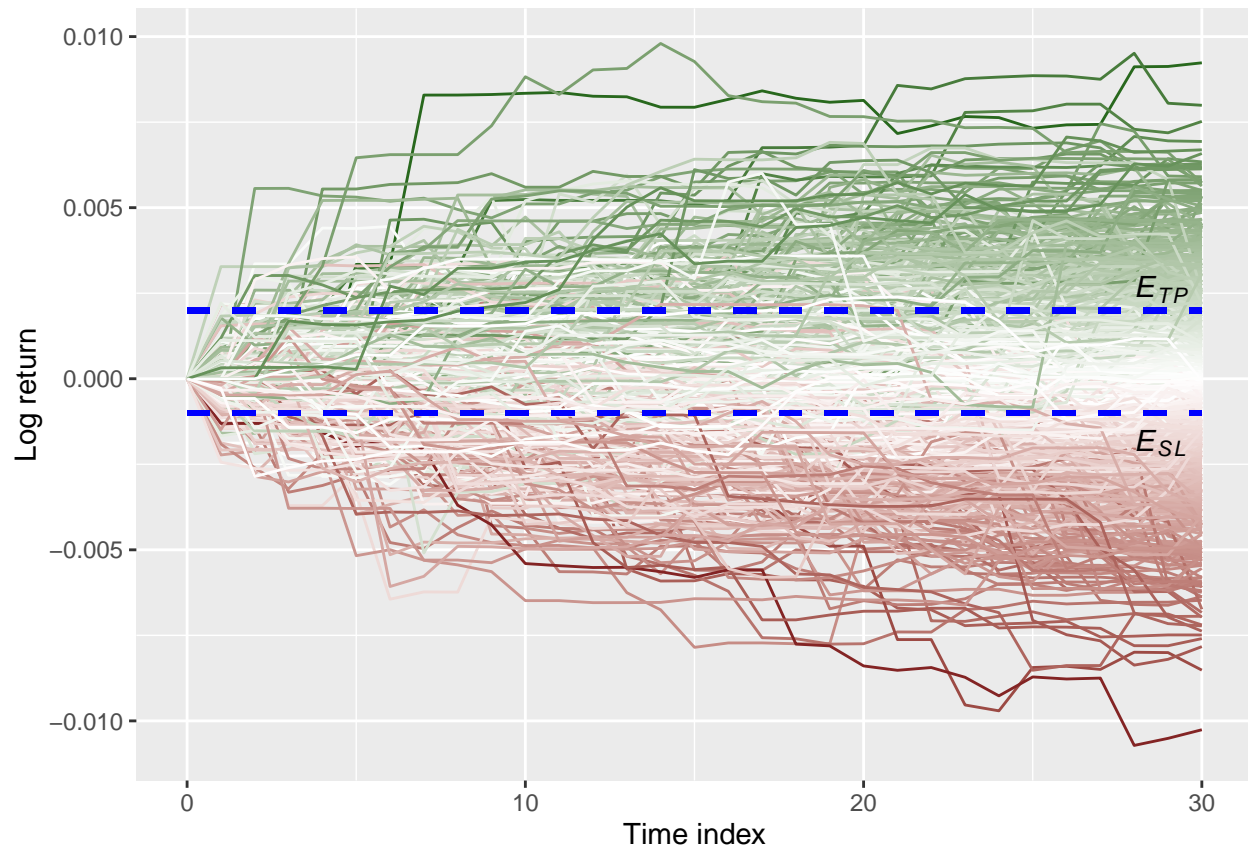


Monte-Carlo simulation of paths from Variance-Gamma process

Dashed lines are optimal expected value for take-profit and stop-loss



PDF of paths' end values vs. predicted GARCH

GARCH is aggregated for $\sigma_T = 0.0035$

