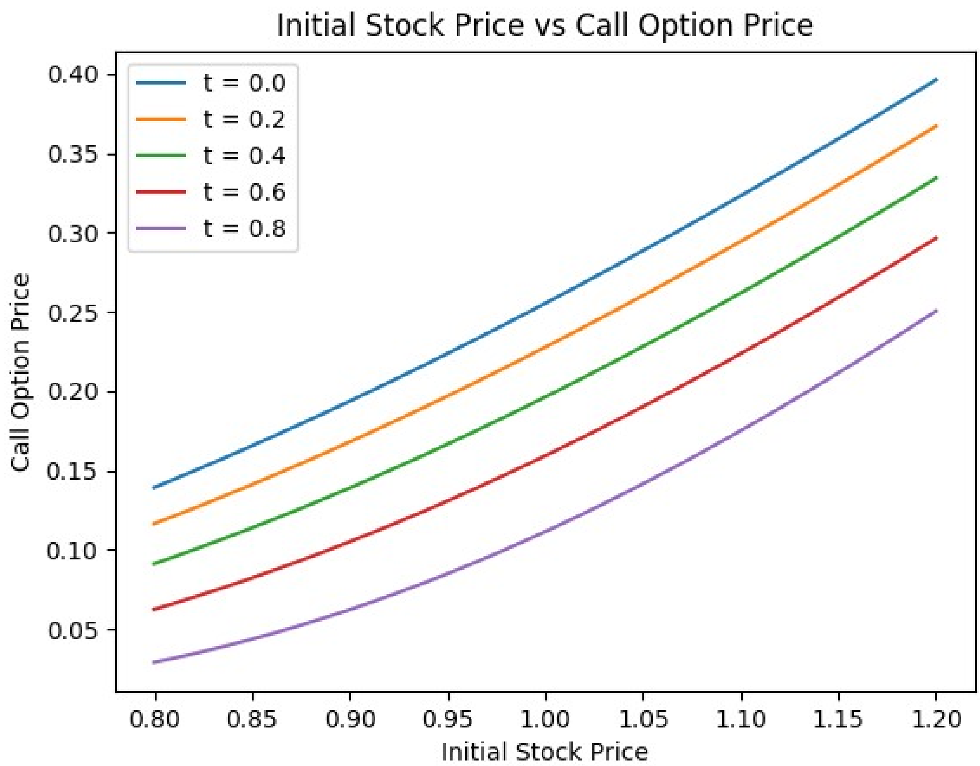
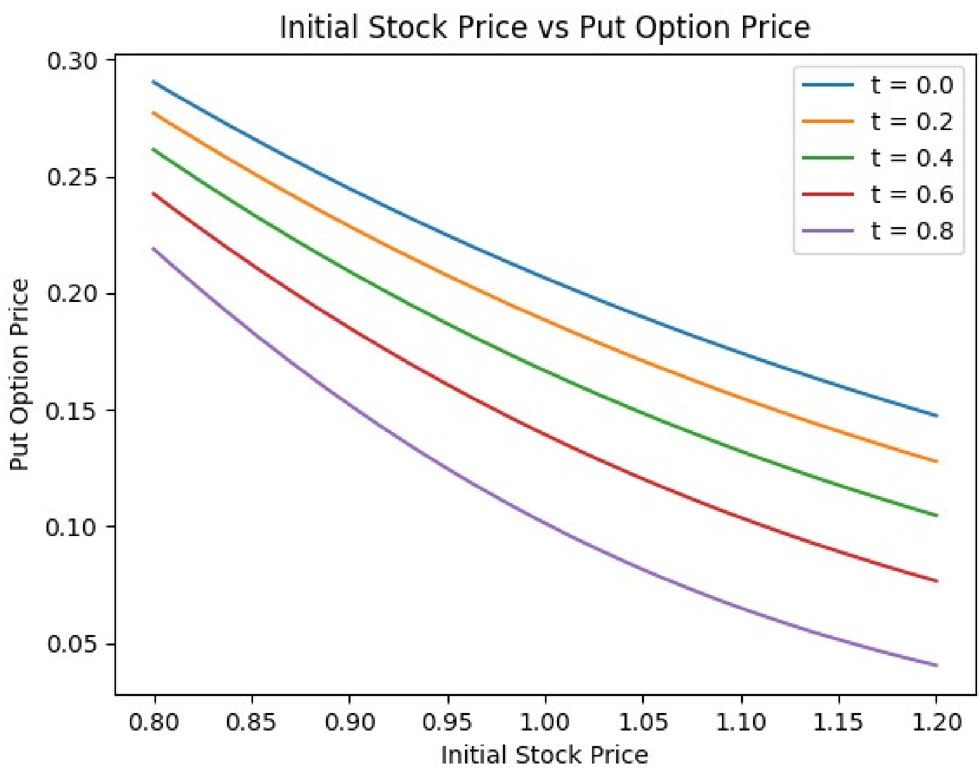
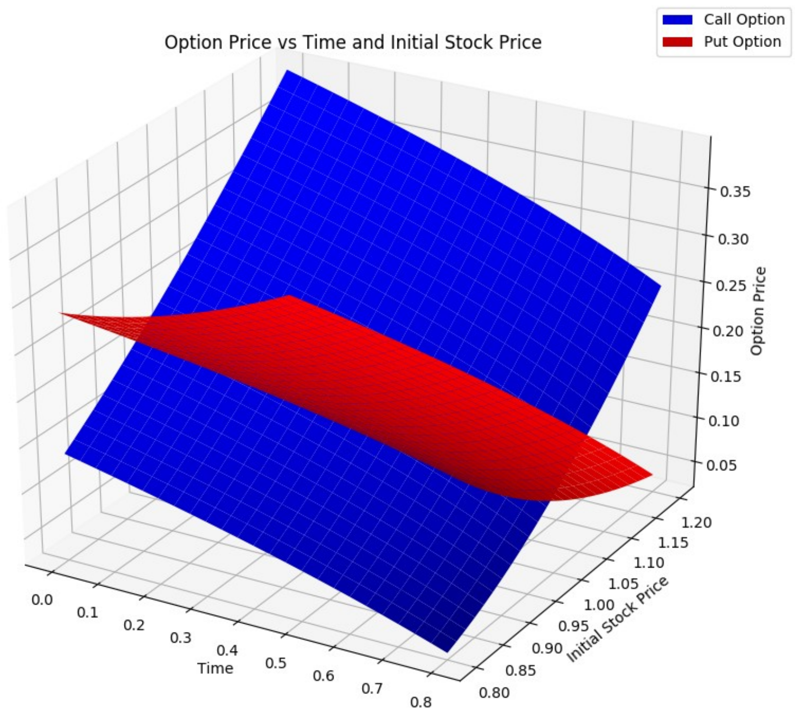
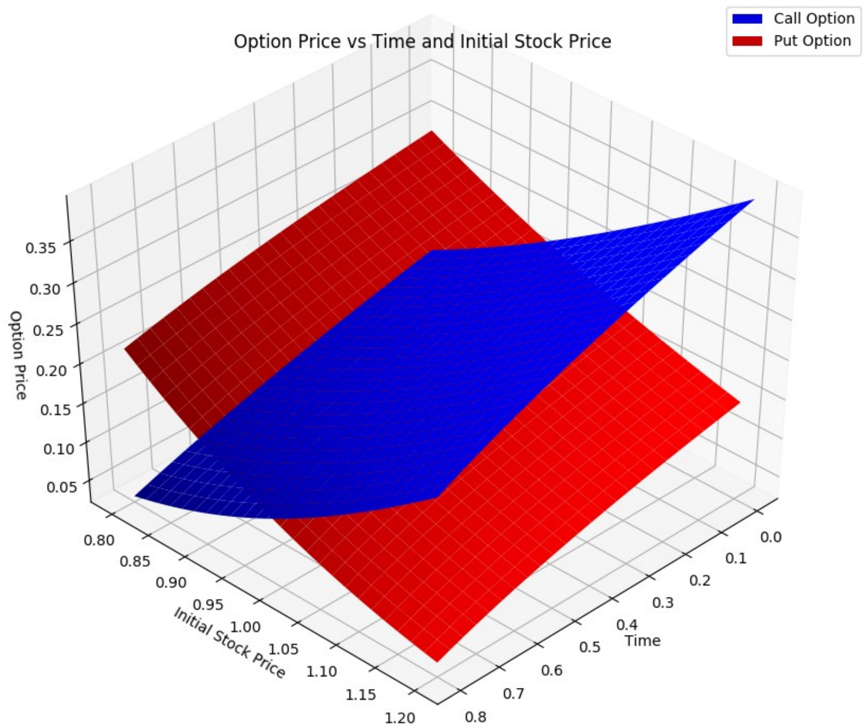
MA 374 Lab 07

Deepak Kumar Gouda | 160123054



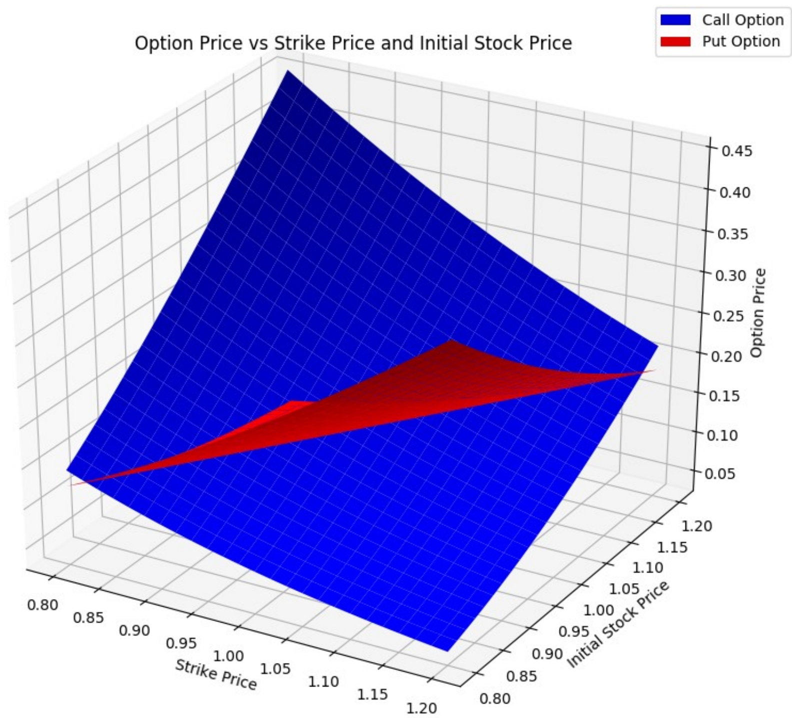


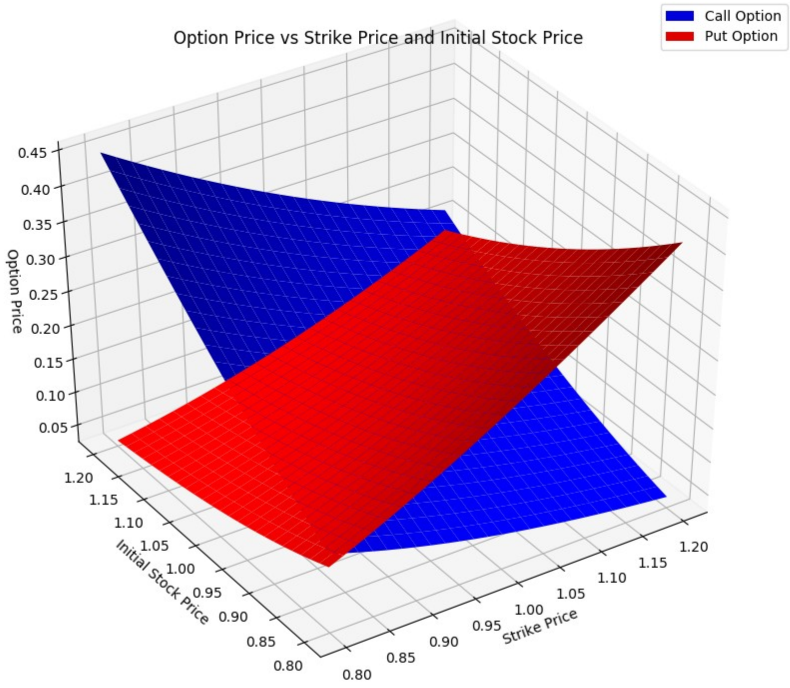

Option Price vs Time and Initial Stock Price
Call Option
Put Option
Option Price
0.05
0.10
0.15
0.20
0.25
0.30
0.35
Time
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8
Initial Stock Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20


Option Price vs Time and Initial Stock Price
Call Option
Put Option
Option Price
0.05
0.10
0.15
0.20
0.25
0.30
0.35
Initial Stock Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20
Time
0.0
0.1
0.2
0.3
0.4
0.5
0.6
0.7
0.8

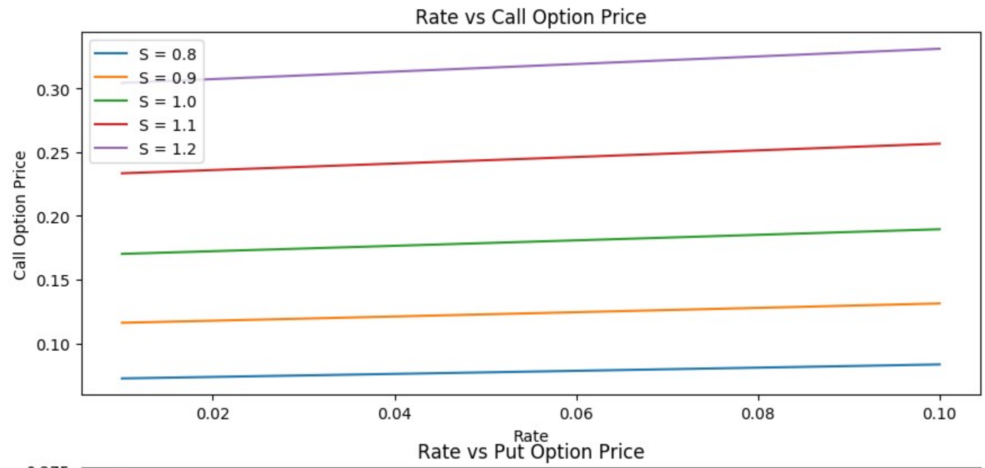

Strike Price vs Call Option Price
Call Option Price
Strike Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
0.1
0.2
0.3
0.4
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20


Strike Price vs Call Option Price
Put Option Price
Strike Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
0.05
0.10
0.15
0.20
0.25
0.30
0.35
0.40
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20

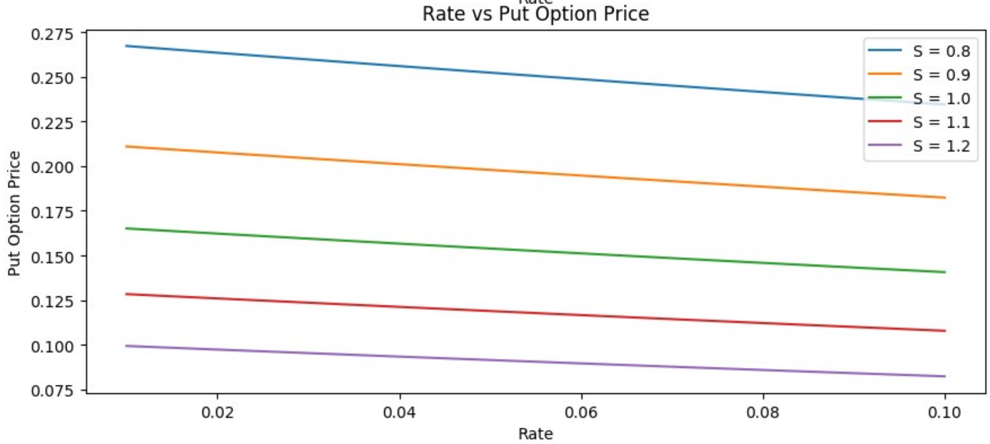

Option Price vs Strike Price and Initial Stock Price
Call Option
Put Option
Strike Price
Initial Stock Price
Option Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20
0.05
0.10
0.15
0.20
0.25
0.30
0.35
0.40
0.45



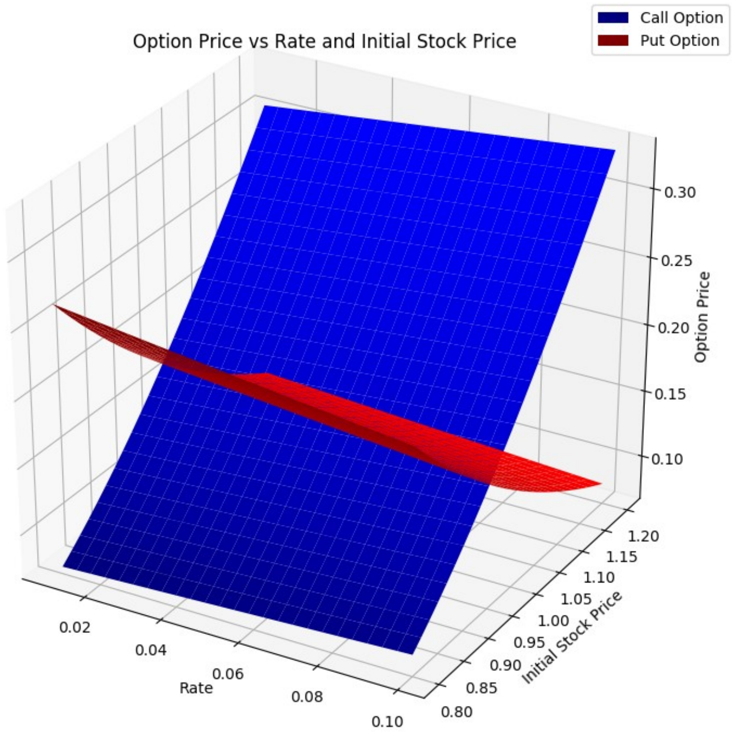
Option Price vs Strike Price and Initial Stock Price
Call Option
Put Option
Option Price
Initial Stock Price
Strike Price

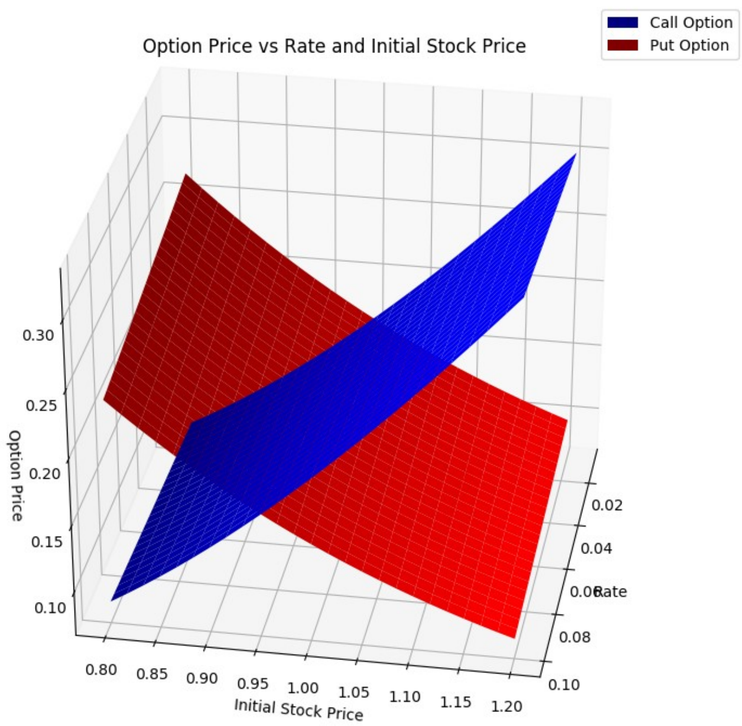


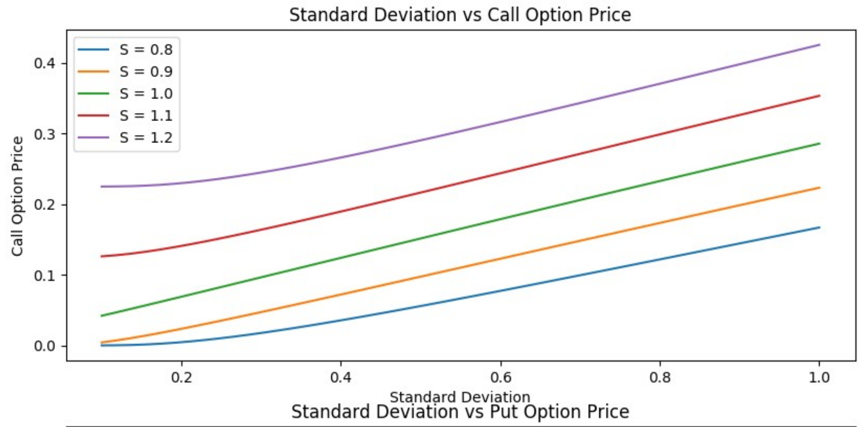
Rate vs Call Option Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
Call Option Price
Rate

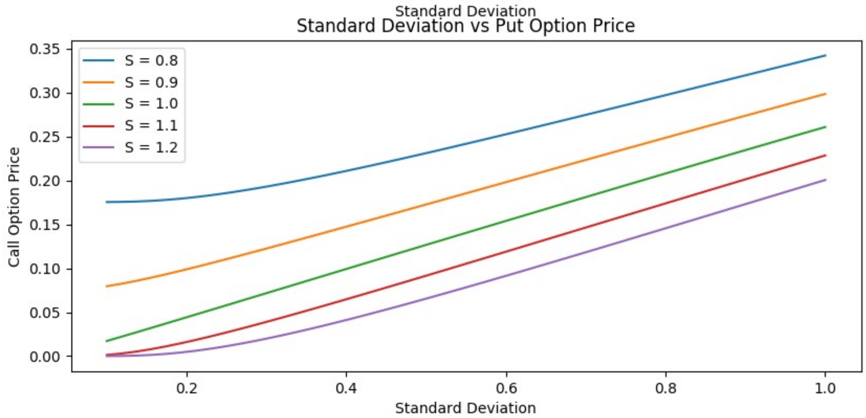


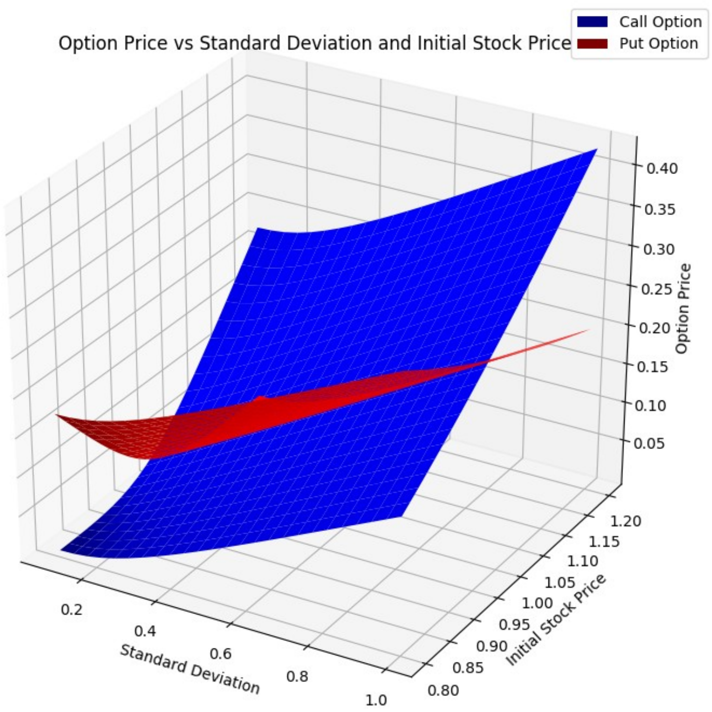
Rate vs Put Option Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
Put Option Price
Rate

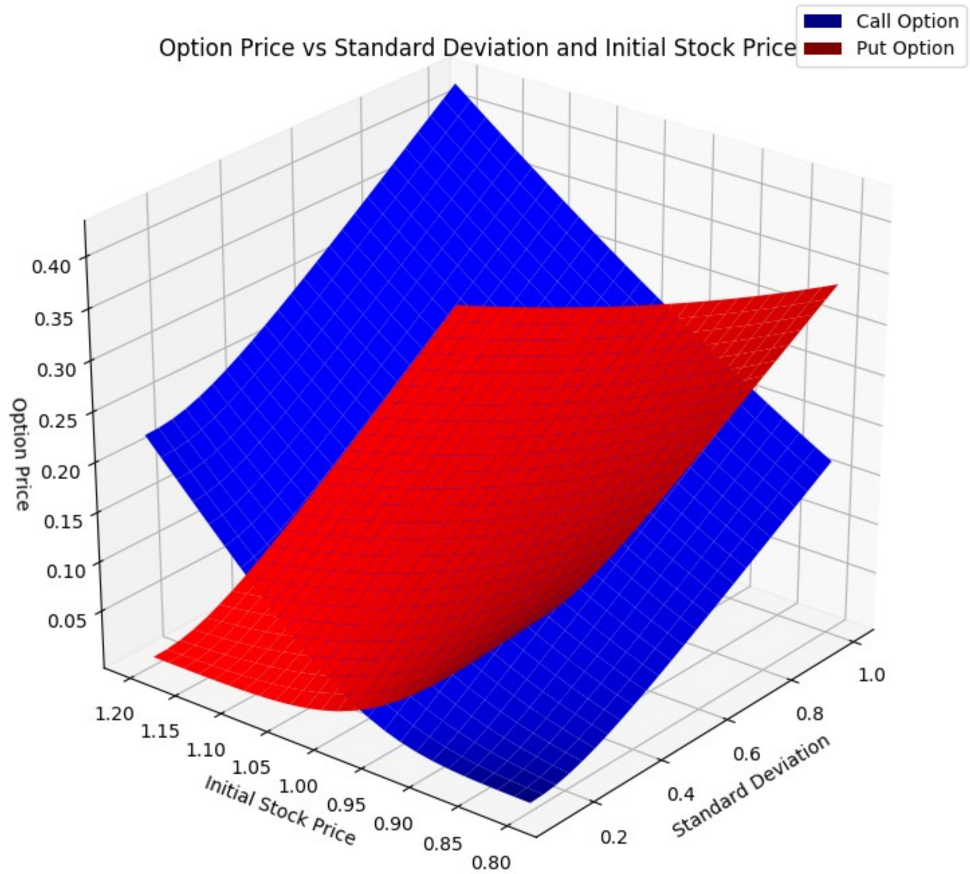

Option Price vs Rate and Initial Stock Price
Call Option
Put Option
Option Price
0.10
0.15
0.20
0.25
0.30
Initial Stock Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20
Rate
0.02
0.04
0.06
0.08
0.10


Option Price vs Rate and Initial Stock Price
Call Option
Put Option
Option Price
0.10
0.15
0.20
0.25
0.30
Rate
0.02
0.04
0.06
0.08
0.10
Initial Stock Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20


Standard Deviation vs Call Option Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
Call Option Price
0.0
0.1
0.2
0.3
0.4
0.2
0.4
0.6
0.8
1.0
Standard Deviation


Standard Deviation vs Put Option Price
S = 0.8
S = 0.9
S = 1.0
S = 1.1
S = 1.2
Call Option Price
0.00
0.05
0.10
0.15
0.20
0.25
0.30
0.35
0.2
0.4
0.6
0.8
1.0
Standard Deviation


Option Price vs Standard Deviation and Initial Stock Price
Call Option
Put Option
Option Price
0.05
0.10
0.15
0.20
0.25
0.30
0.35
0.40
Standard Deviation
0.2
0.4
0.6
0.8
1.0
Initial Stock Price
0.80
0.85
0.90
0.95
1.00
1.05
1.10
1.15
1.20



Strike Price	Call Option Price	Put Option Price
0.8	0.142841	0.123089
0.9	0.105344	0.183123
1	0.0771391	0.252449
1.1	0.0562387	0.32908
1.2	0.0409078	0.41128

Rate	Call Option Price	Put Option Price
0.01	0.0723886	0.267401
0.0325	0.0750368	0.258918
0.055	0.0777466	0.250621
0.0775	0.0805177	0.242509
0.1	0.0833503	0.23458

Standard Deviation	Call Option Price	Put Option Price
0.1	4.71666e-05	0.175357
0.325	0.0217511	0.197061
0.55	0.0663039	0.241614
0.775	0.116043	0.291353
1	0.166766	0.342076