Wednesday, March 25, 2020 11:26 PM

Procedure Enler 1x.T.N. o, Y. o-type, K)

8 = TN ; No 6 X

for 1=0, -- , N-1 do

tineti+S

Z = X (1.1)

Still & Sti + M (Sti) S+ 6(Sti) 182

Price = mans (0, StN - K)

here $\mu(St) = 0.03St$ $\sigma(S_t) = \sigma S_t^{\gamma}$

x=50 = /~