

# Option Pricing Black-Scholes Model

Financial Math Research Group

November 24, 2025

## **Abstract**

Derivative pricing and the Greeks.

## **1 Introduction**

This report presents computational analysis of option pricing.

## 2 Mathematical Framework



Figure 1: Primary analysis results.

### 3 Secondary Analysis



Figure 2: Secondary analysis comparison.

## 4 Parameter Study



Figure 3: Parameter sensitivity analysis.

## 5 2D Visualization



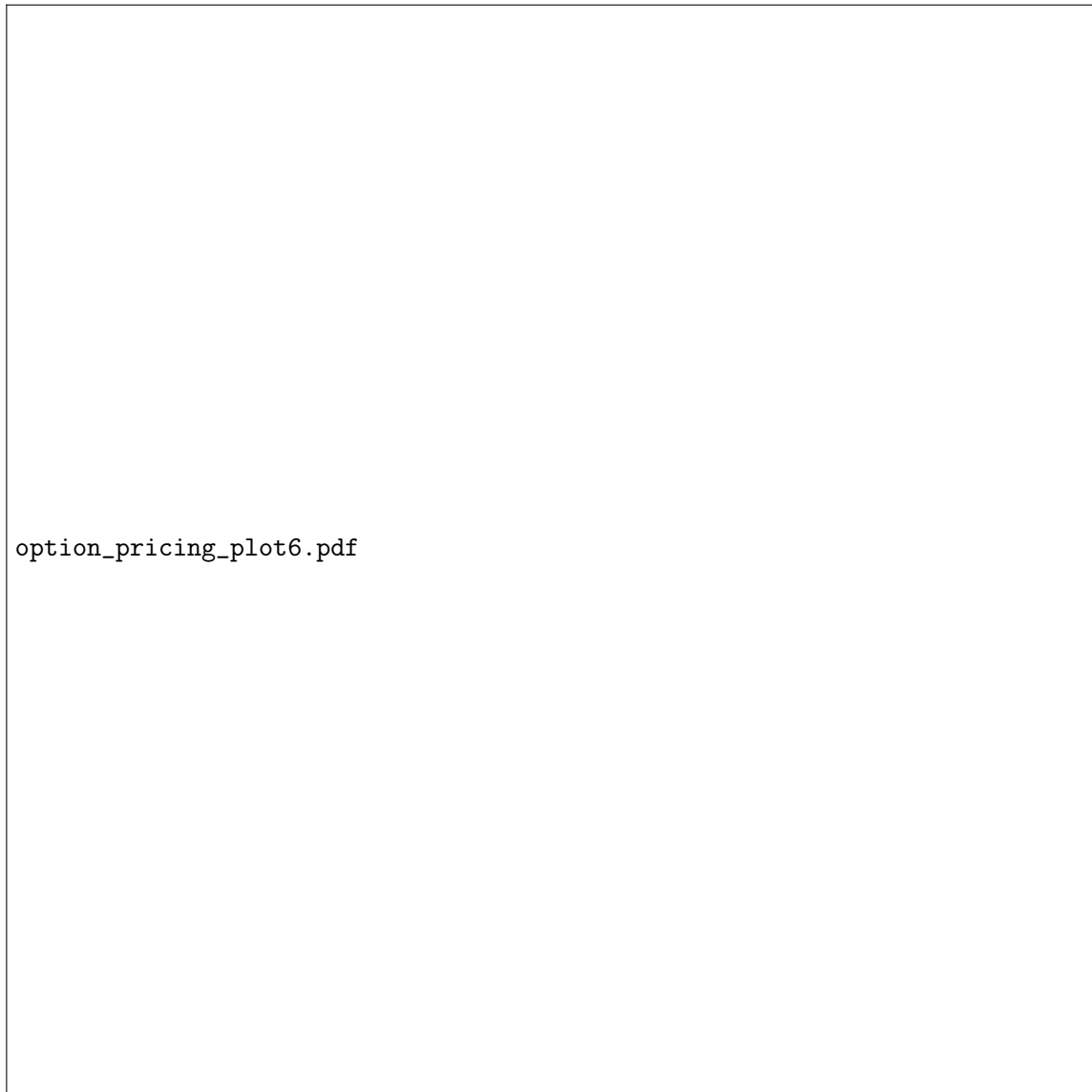
Figure 4: Two-dimensional field visualization.

## 6 Distribution Analysis



Figure 5: Statistical distribution analysis.

## 7 Time Series



option\_pricing\_plot6.pdf

Figure 6: Time series visualization.

## 8 Results Summary

## 9 Conclusions

This analysis demonstrates the computational approach to option pricing.