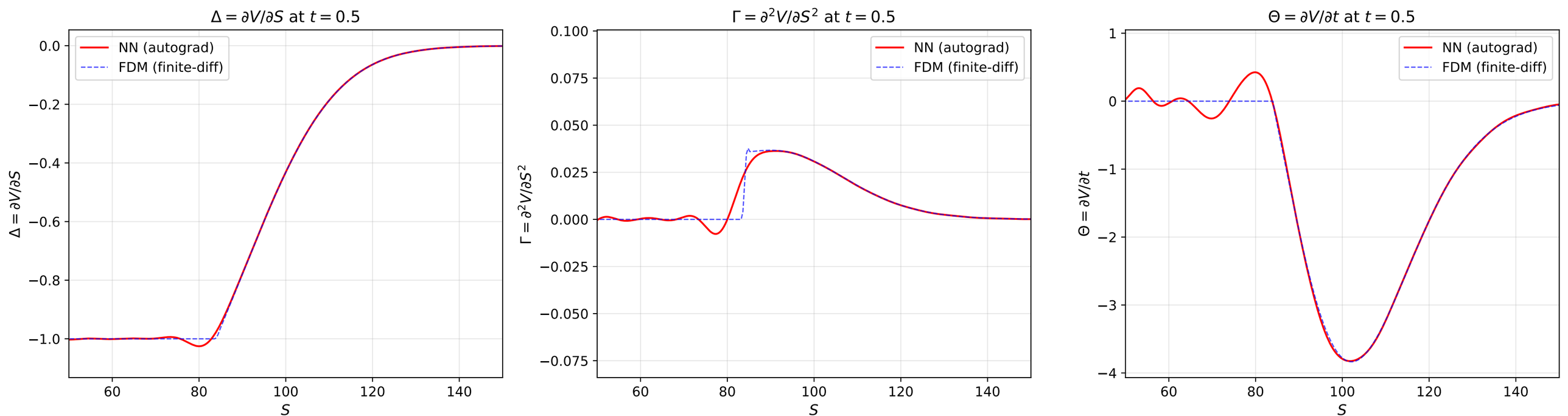
$\Delta = \partial V/\partial S$ at $t = 0.5$
NN (autograd)
FDM (finite-diff)
$\Delta = \partial V/\partial S$
S
$\Gamma = \partial^2 V/\partial S^2$ at $t = 0.5$
NN (autograd)
FDM (finite-diff)
$\Gamma = \partial^2 V/\partial S^2$
S
$\Theta = \partial V/\partial t$ at $t = 0.5$
NN (autograd)
FDM (finite-diff)
$\Theta = \partial V/\partial t$
S