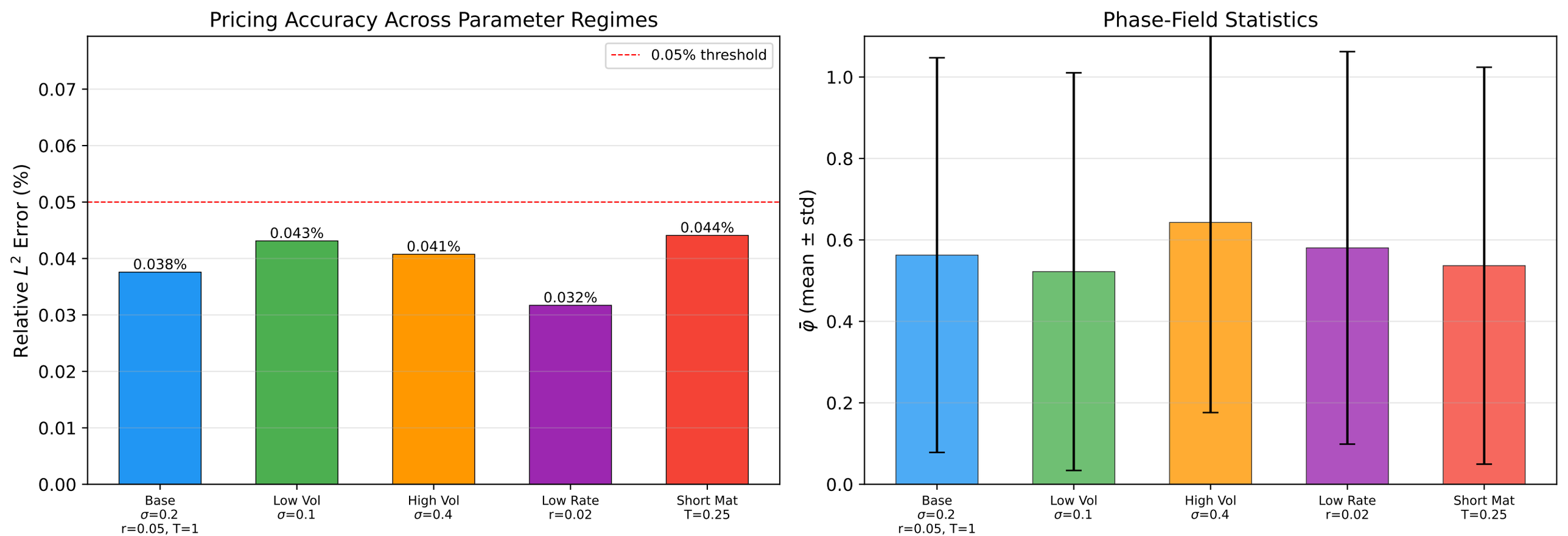
Pricing Accuracy Across Parameter Regimes
0.05% threshold
Relative L^2 Error (%)
0.00
0.01
0.02
0.03
0.04
0.05
0.06
0.07
0.038%
0.043%
0.041%
0.032%
0.044%
Base
σ=0.2
r=0.05, T=1
Low Vol
σ=0.1
High Vol
σ=0.4
Low Rate
r=0.02
Short Mat
T=0.25
Phase-Field Statistics
$\bar{\phi}$ (mean ± std)
0.0
0.2
0.4
0.6
0.8
1.0
Base
σ=0.2
r=0.05, T=1
Low Vol
σ=0.1
High Vol
σ=0.4
Low Rate
r=0.02
Short Mat
T=0.25