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% Plot graphs

% Vectorize delta t and M
delt = [5/250, 2.5/250, 1/250];
M = [1000, 2000, 4000, 8000, 16000, 32000, 64000];

% Compute option value using blsprice function
[bls_call, bls_put] = blsprice(100,100,0.05,1,0.2);

% Compute option value using MC function
for i = 1:3
    for j = 1:7
        [Vcall(j,i),Vput(j,i)] = Helper_plot(M(j),delt(i));
    end
end

% Plot
matrix = ones(size(M)); % Create a 1*7 matrix containing 1

% When delt = 5/250
% Call Option
subplot(3,2,1);
plot(M,Vcall(:,1),M,matrix*bls_call);
title('European Call (delt = 5/250)');
% Put Option
subplot(3,2,2);
plot(M,Vput(:,1),M,matrix*bls_put);
title('European Put (delt = 5/250)');

% When delt = 2.5/250
% Call Option
subplot(3,2,3);
plot(M,Vcall(:,2),M,matrix*bls_call);
title('European Call (delt = 2.5/250)');
% Put Option
subplot(3,2,4);
plot(M,Vput(:,2),M,matrix*bls_put);
title('European Put (delt = 2.5/250)');

% When delt = 1/250
% Call Option
subplot(3,2,5);
plot(M,Vcall(:,3),M,matrix*bls_call);
title('European Call (delt = 1/250)');
% Put Option
subplot(3,2,6);
plot(M,Vput(:,3),M,matrix*bls_put);
title('European Put (delt = 1/250)');
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