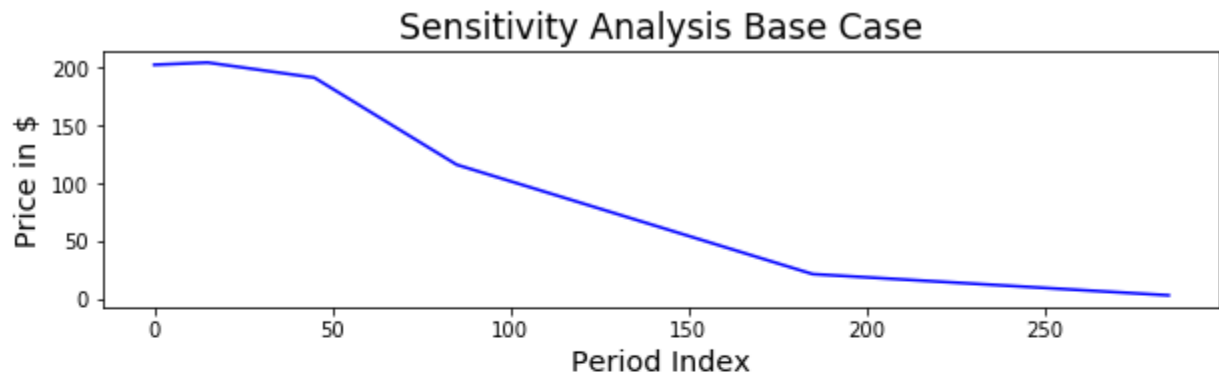


1 Sensitivity Analysis with Quasi-Newton: Sample No. 29

Figure 1: Sensitivity Test Average



	In 0 Years	In 15 Years	In 45 Years	In 85 Years	In 185 Years	In 285 Years
Price	202.722485434	204.67946507	191.643322961	116.447877093	21.9849578792	3.66426232574

	Iteration Number	Utility at Start Point	Norm of Gradient
Test 29	215.0	9.49507857007	0.000969865327315

Table 1: Summary

Final Utility	Final Norm of Gradient	Number of Iterations
-9.4951	9.6987×10^{-4}	215
Number of Utility Iterations	Number of Gradient Evaluations	Average Time
546	546	1472.2

Sample No. 29 Mitigation Price

0	0.83386205	202.722485
1	0.98677105	242.599122
2	0.84479126	166.759809
3	1.294526	296.794109
4	1.02337421	168.323649
5	1.03977842	174.908179
6	0.90926585	126.547354
7	1.10715414	111.187333
8	1.07129075	102.694607
9	1.17879429	129.348424
10	1.1349863	118.052057
11	1.20495671	136.384586
12	1.16330211	125.284466
13	1.21134083	138.134739
14	0.91664221	70.4968057
15	1.02588971	20.407517
16	0.98955226	18.7067315
17	1.02911934	20.562886
18	0.98968751	18.7129012
19	1.03469878	20.8329261
20	0.99731932	19.0629996
21	1.05050804	21.6093125
22	1.01424299	19.8529442
23	1.03965572	21.0745697
24	1.00313902	19.3325272
25	1.05301959	21.7341869
26	1.01704251	19.9854302
27	1.05809806	21.9879775
28	1.02357815	20.2967372
29	1.31483121	37.139629
30	1.21111505	30.4600503
31	0.94234706	3.66773661
32	0.92501905	3.50710585
33	0.96178297	3.85294042
34	0.93660732	3.61406244
35	0.96003359	3.83605159
36	0.93480702	3.59732268
37	0.97873362	4.01884025
38	0.9558521	3.7958588
39	0.95591161	3.79642909
40	0.93111874	3.56316978
41	0.97078741	3.94055891
42	0.95377506	3.77598619
43	0.96470561	3.88125296
44	0.94520225	3.69460914
45	0.98383658	4.06958766
46	0.88429683	3.14607032
47	0.95516624	3.78928985
48	0.93017515	3.55446292
49	0.96933203	3.92631904
50	0.95072778	3.7469411
51	0.96240369	3.85894342
52	0.94474675	3.69031439
53	0.98149193	4.0462245
54	0.88557163	3.15702529
55	0.96229539	3.8578956
56	0.94120836	3.65705147
57	0.97758812	4.00749981
58	0.83417022	2.73284399
59	1.00049399	4.2378428
60	0.97679377	3.99964682
61	1.08893287	5.19889402
62	0.14122728	0.03761671