

Computational Finance MA473

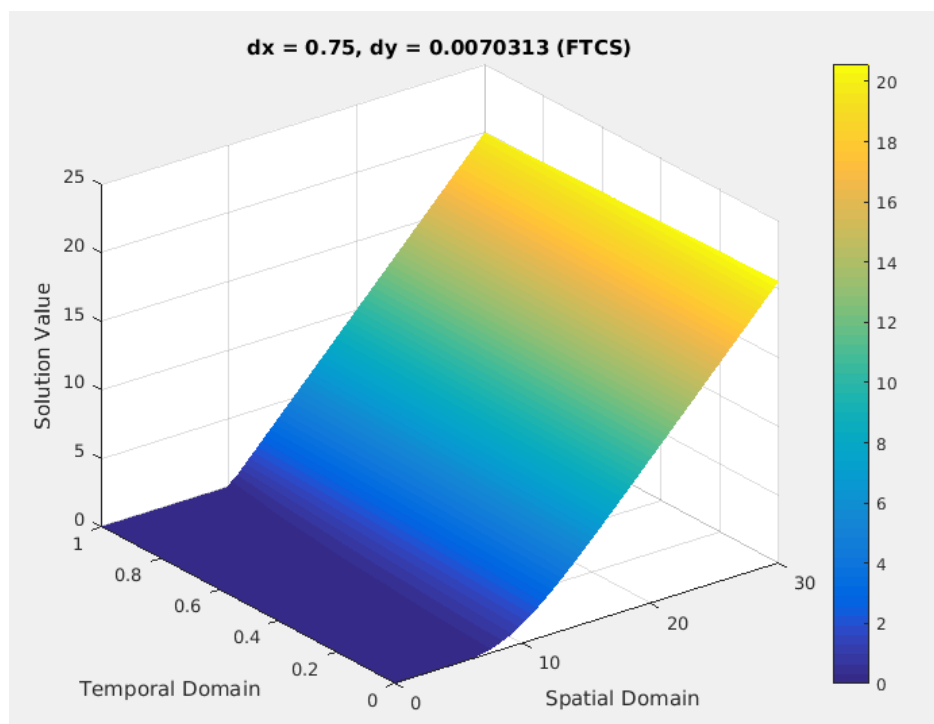
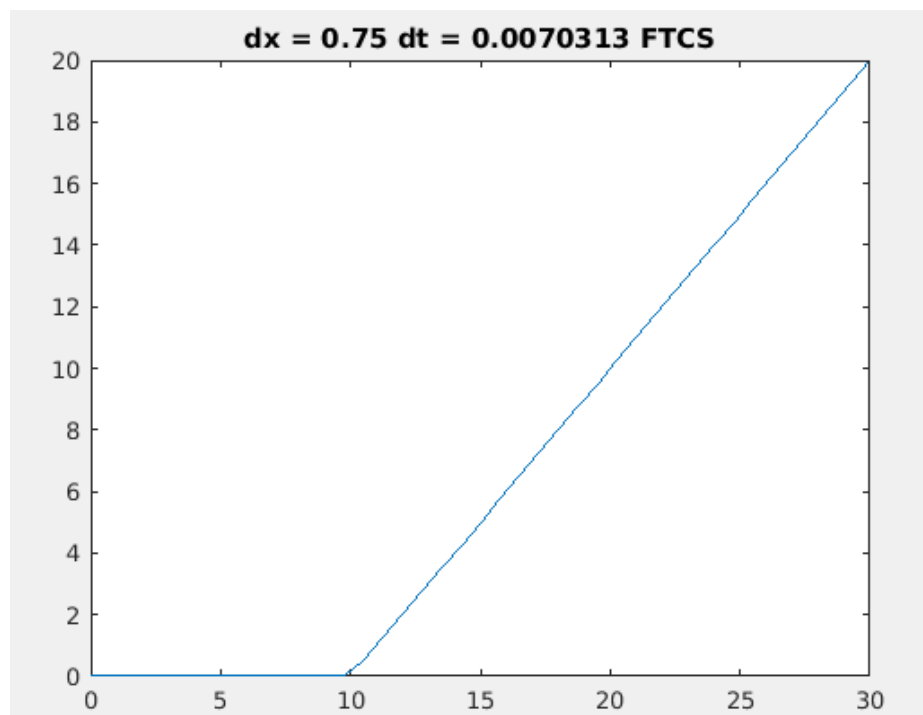
Lab Assignment 3

Aman Kumar
200123007

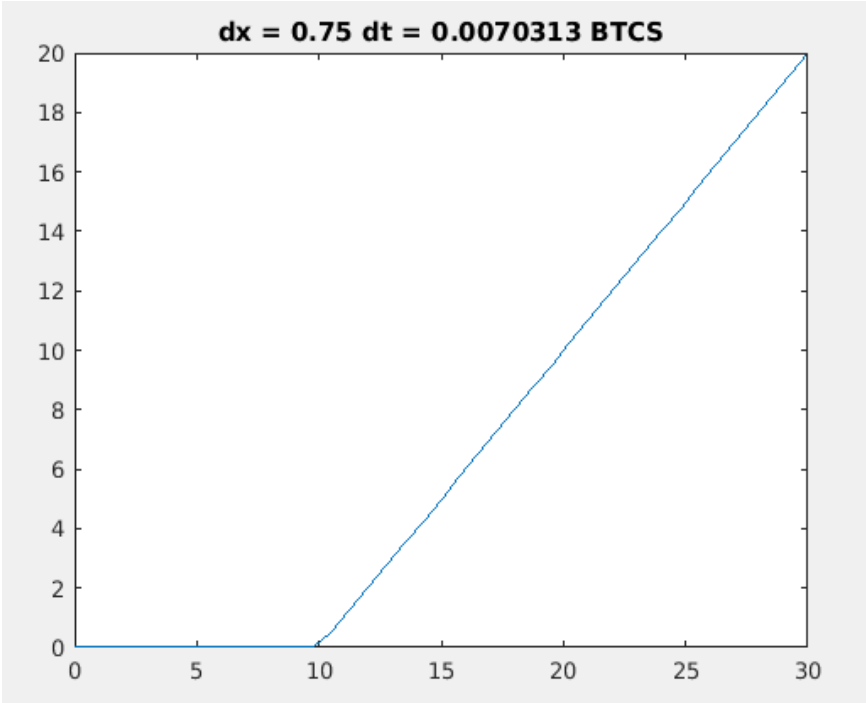
Question 1

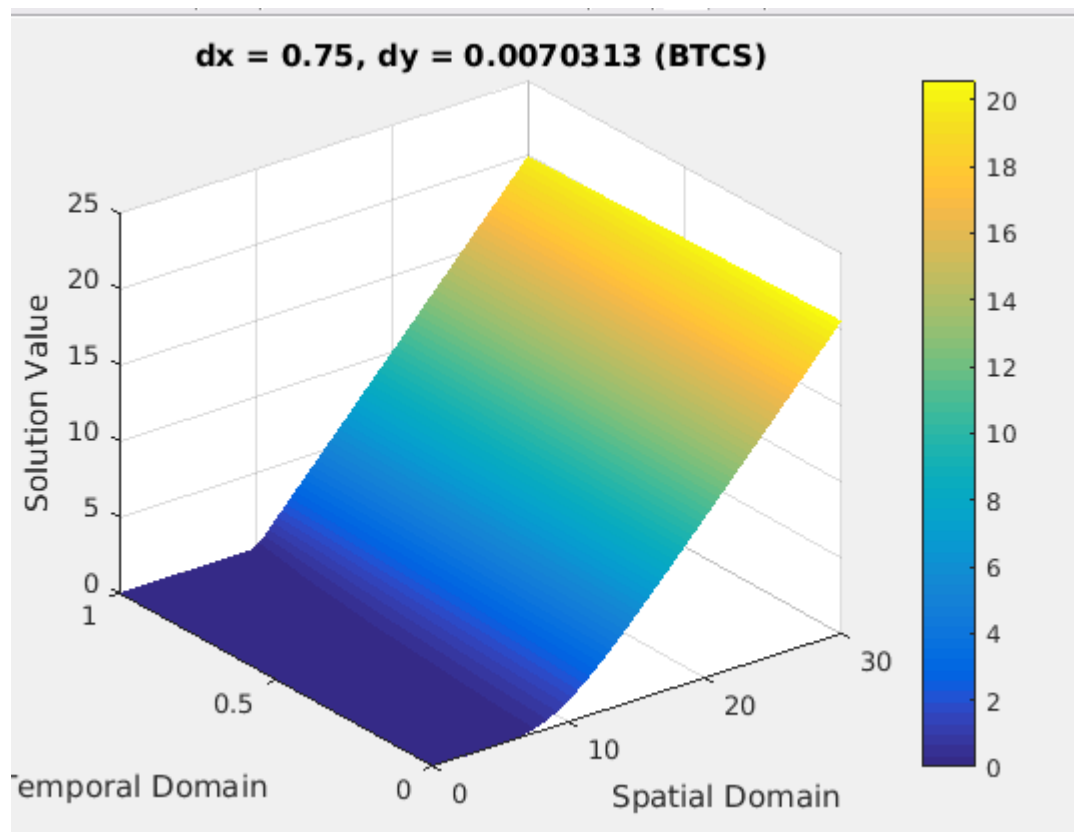
These are the plots obtained -
All the three methods give similar results.

FTCS -

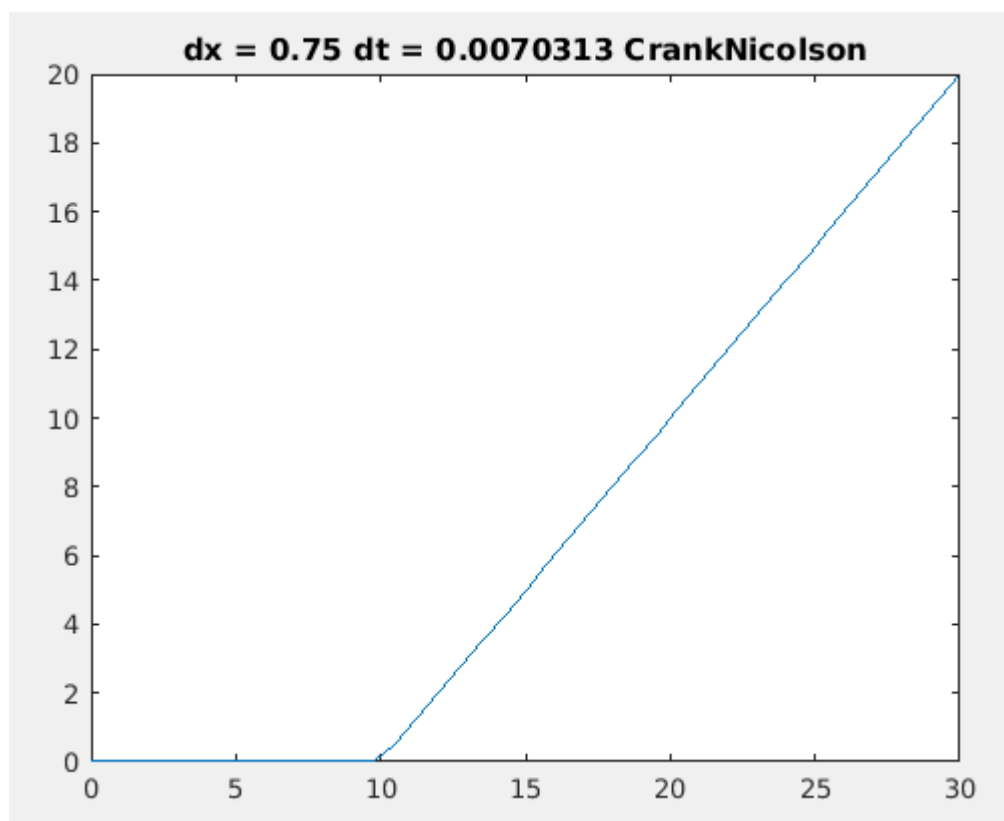


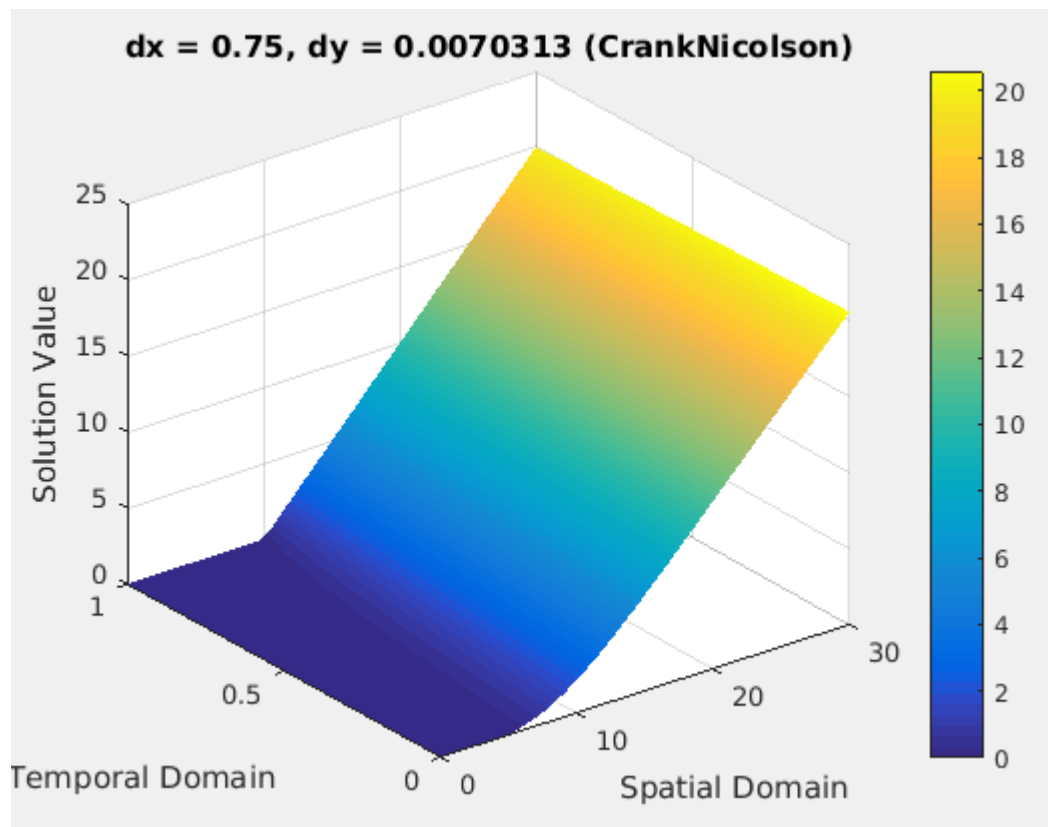
BTCS -





CrankNicolson-





Question 2 -

These are the plots obtained for all the greeks -

They all are pretty accurate when compared with the analytical solutions.

Greek Plots using CrankNicolson

