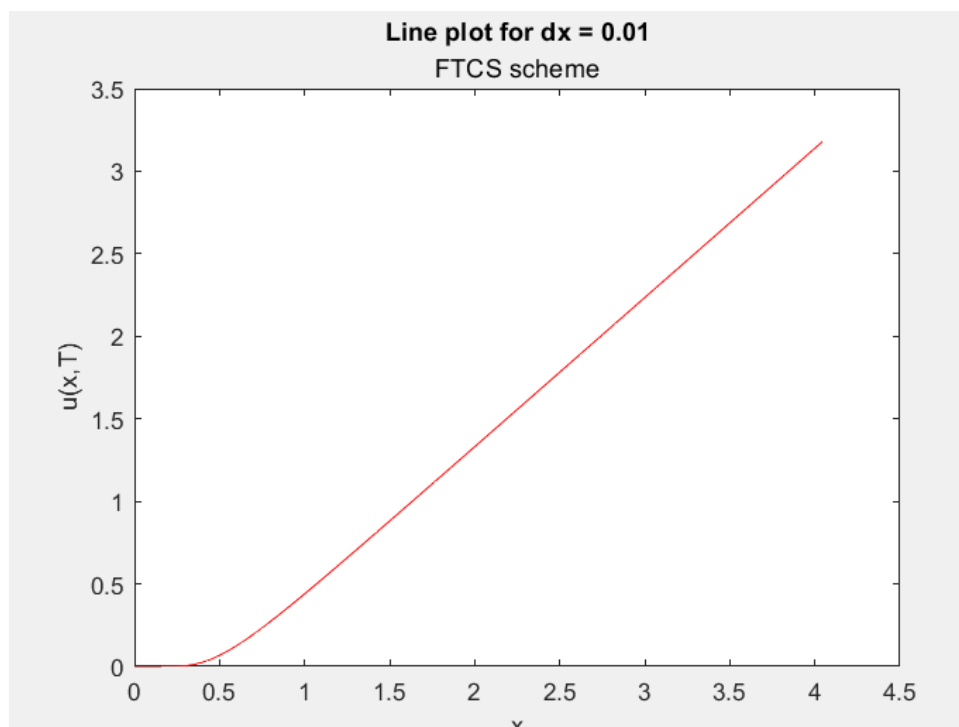
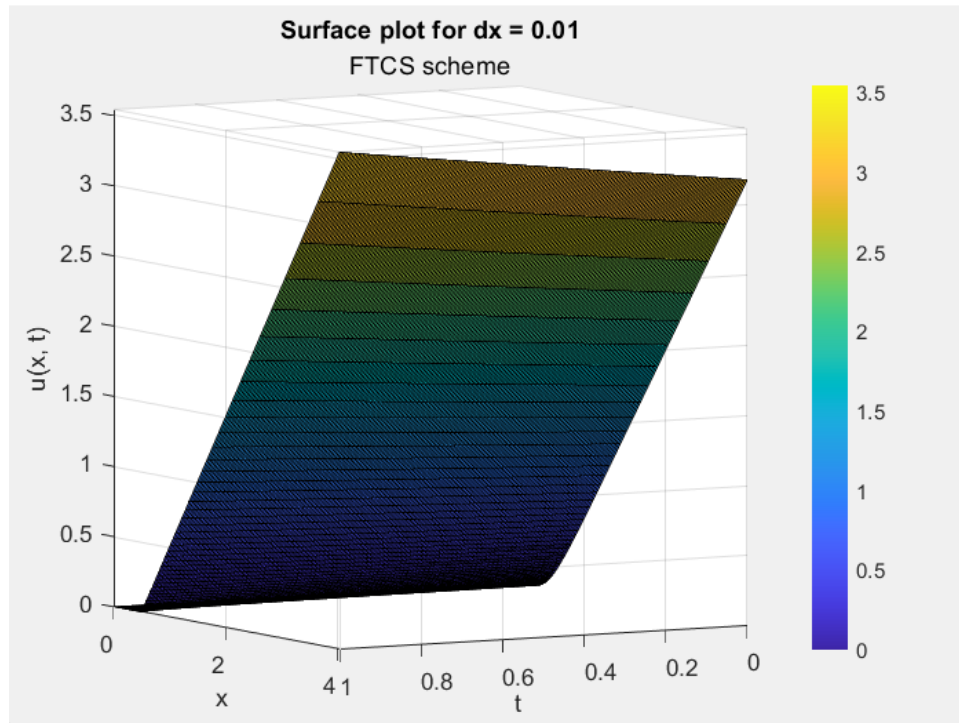


MA 473: Computational Finance

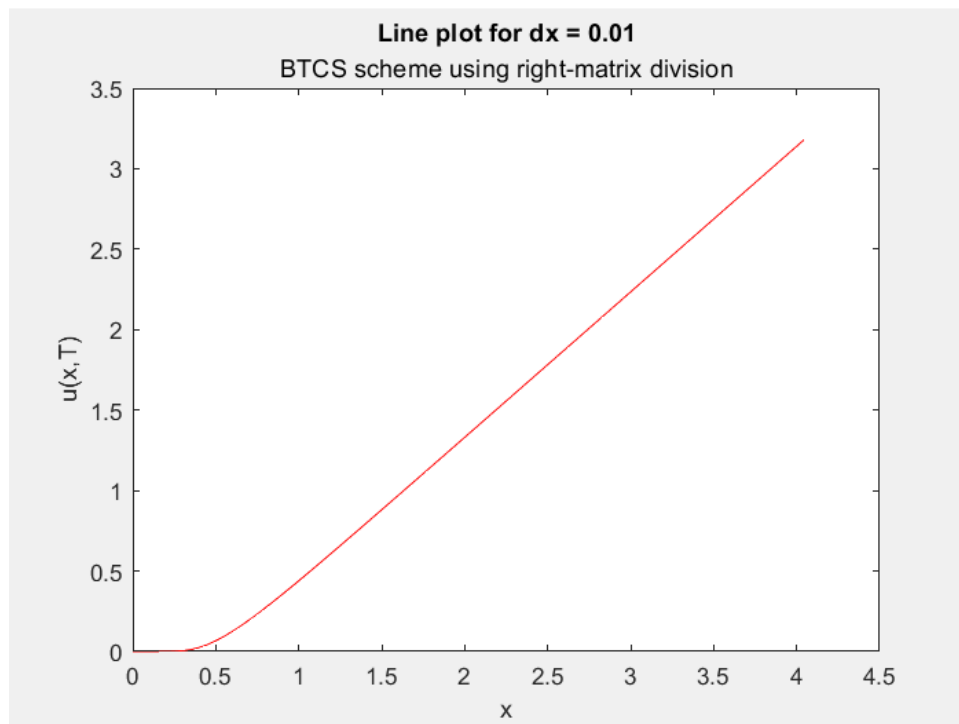
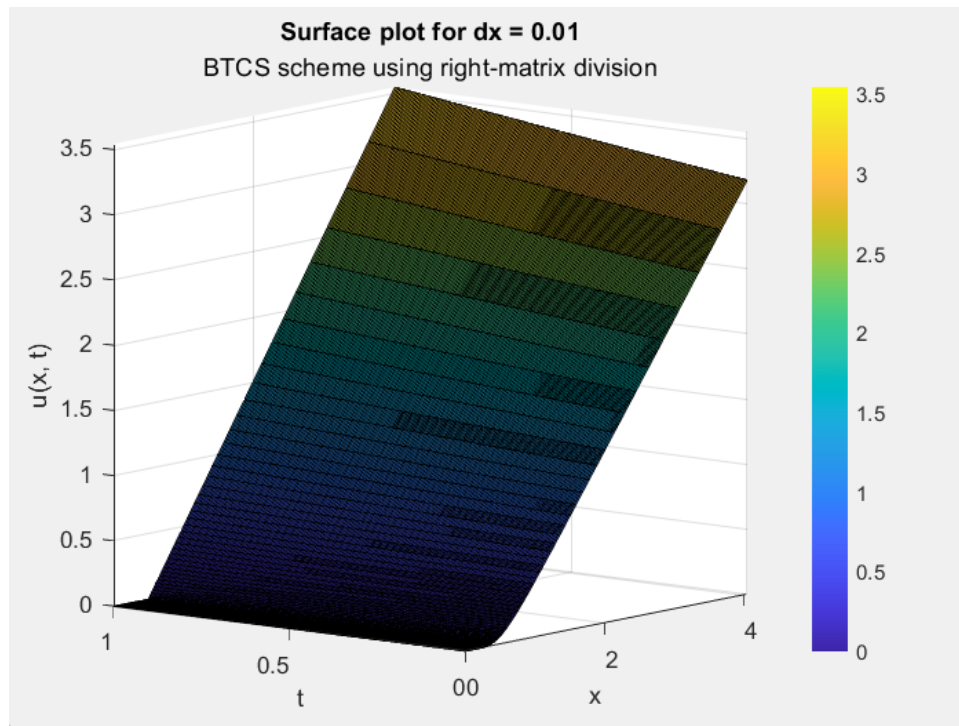
Lab – 4

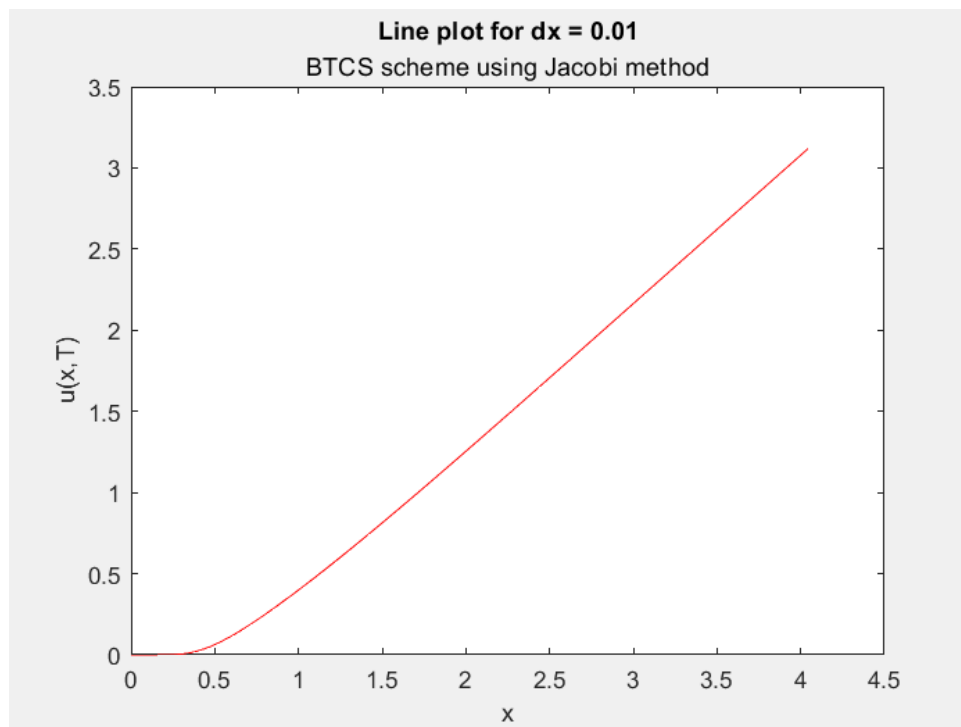
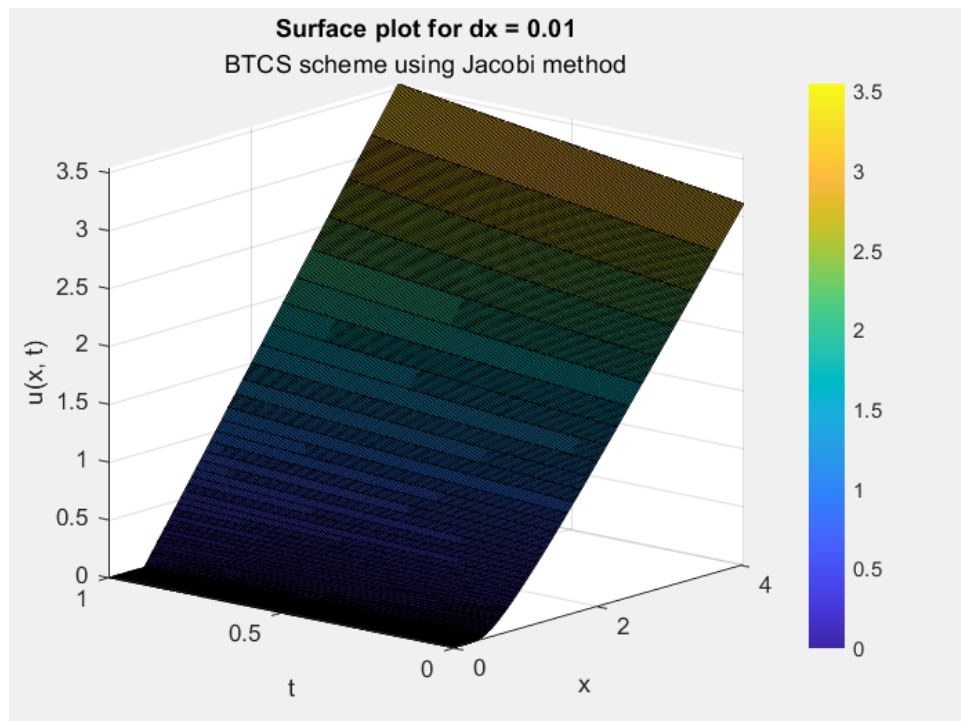
Question – 1:

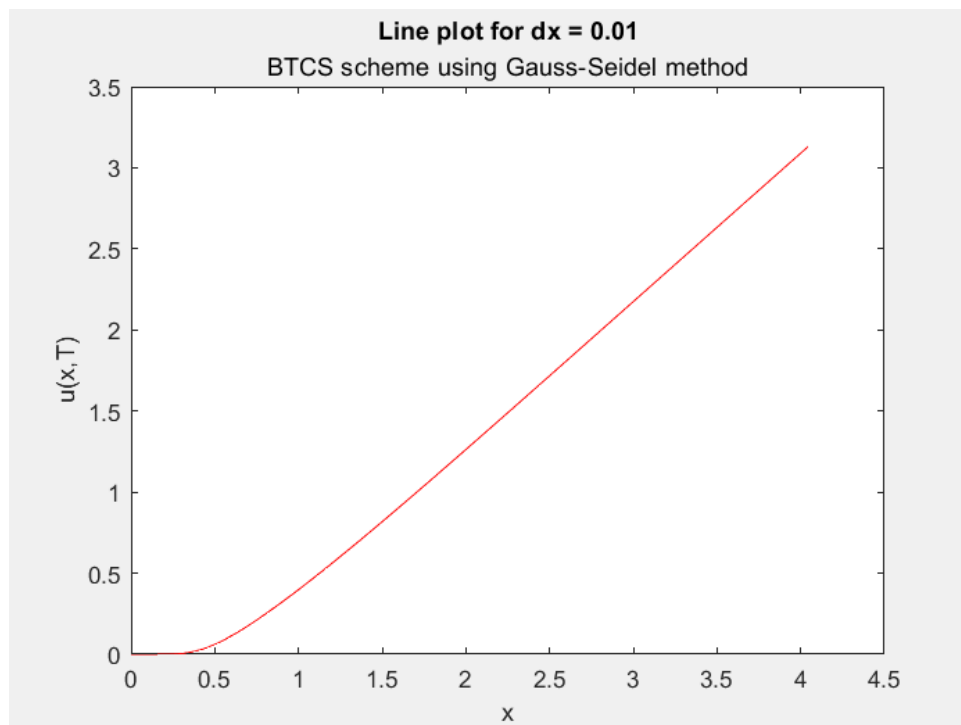
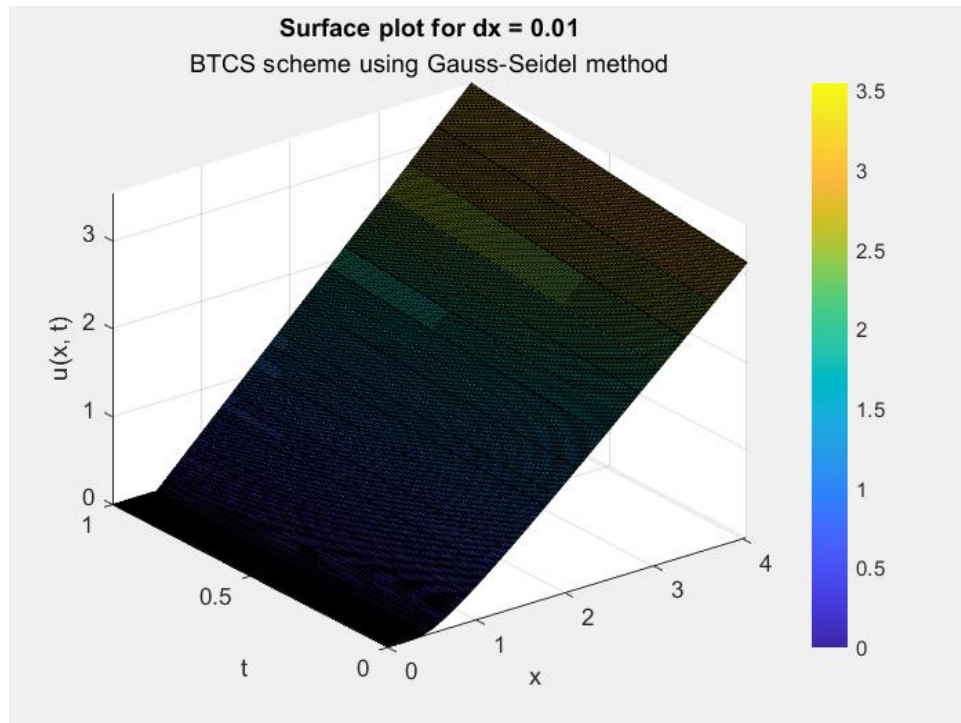
i) FTCS scheme

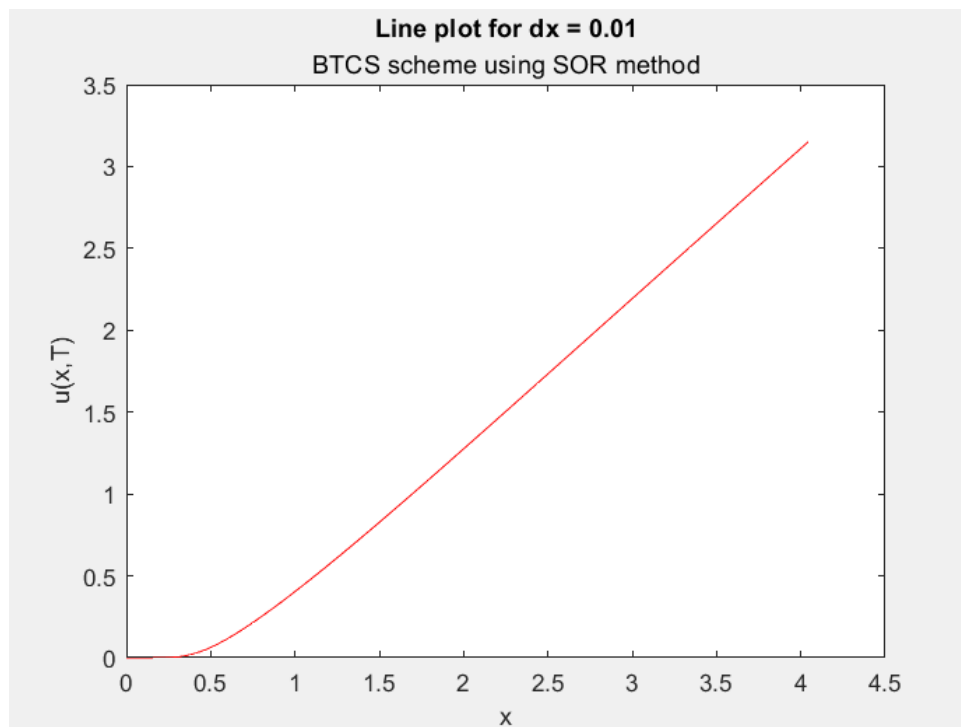
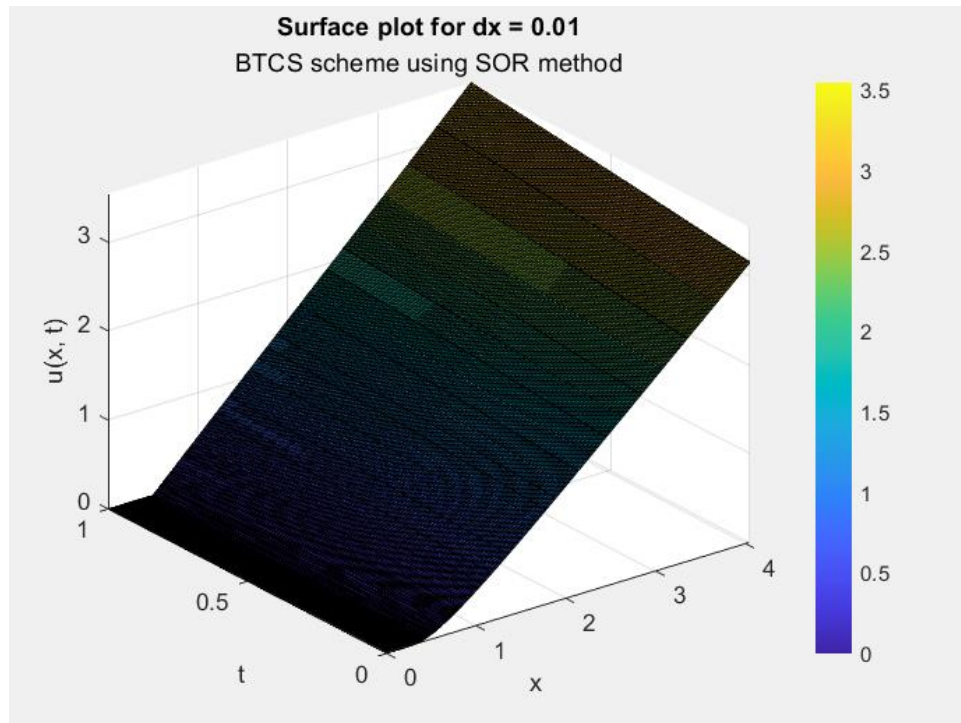


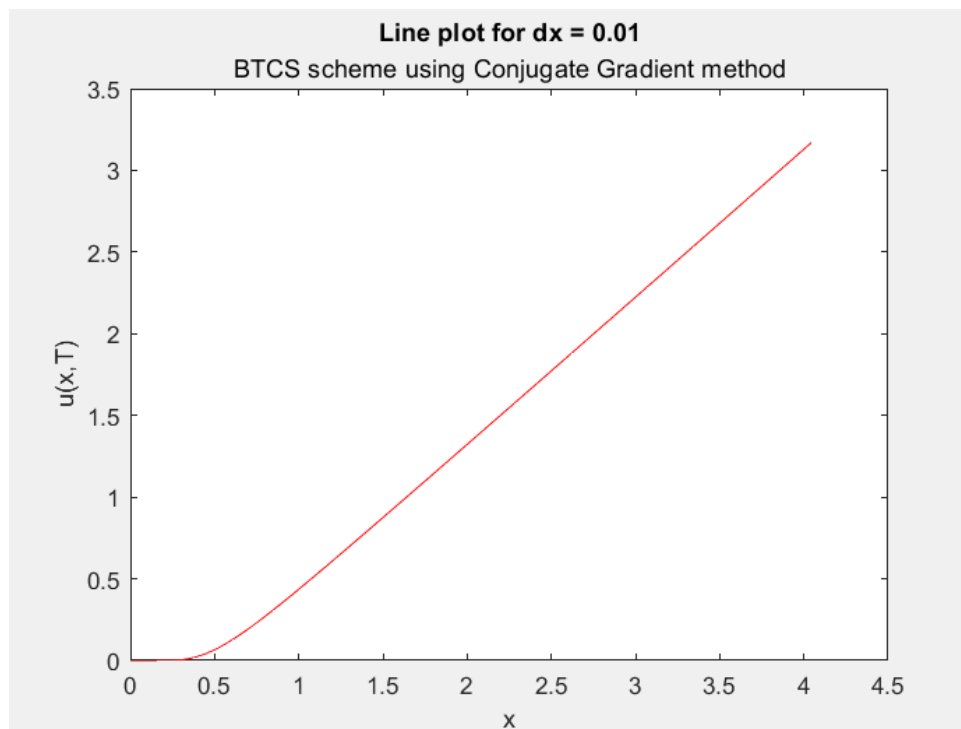
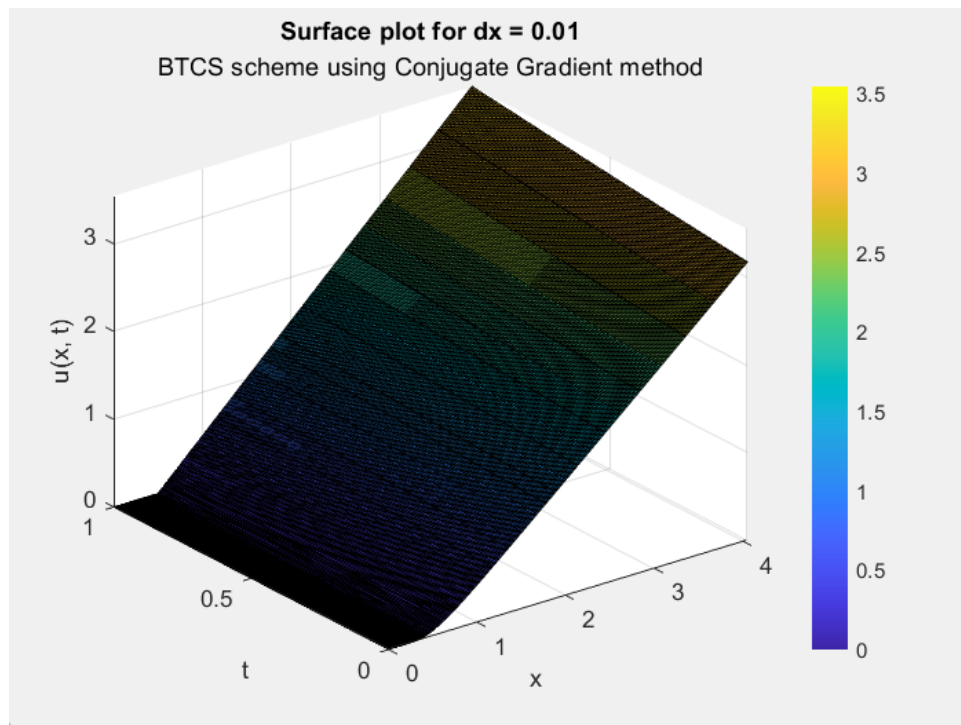
ii) BTCS scheme



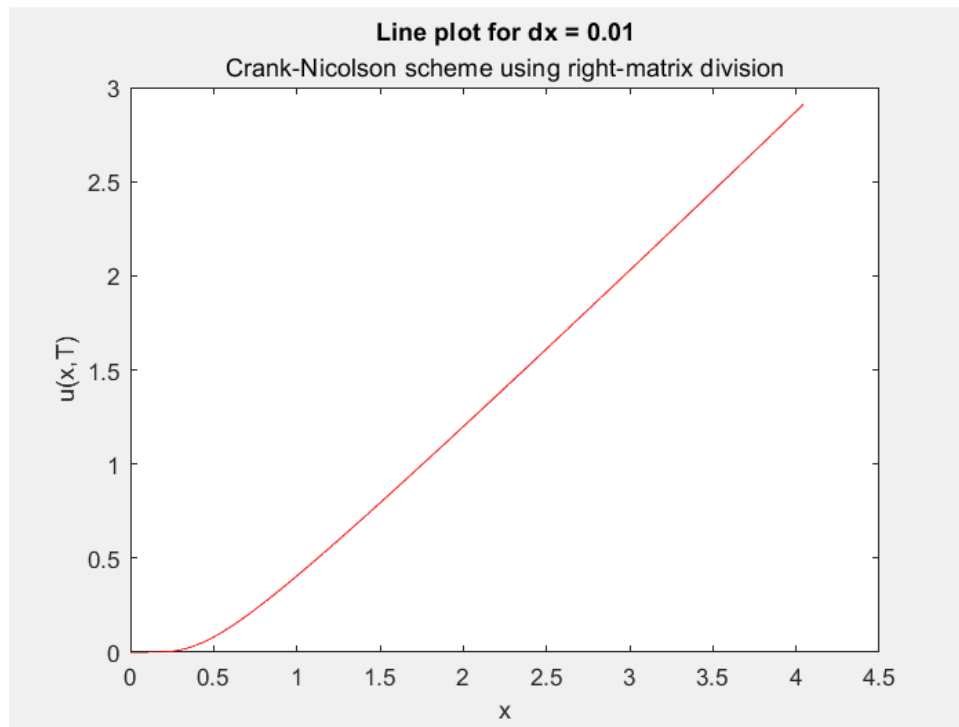
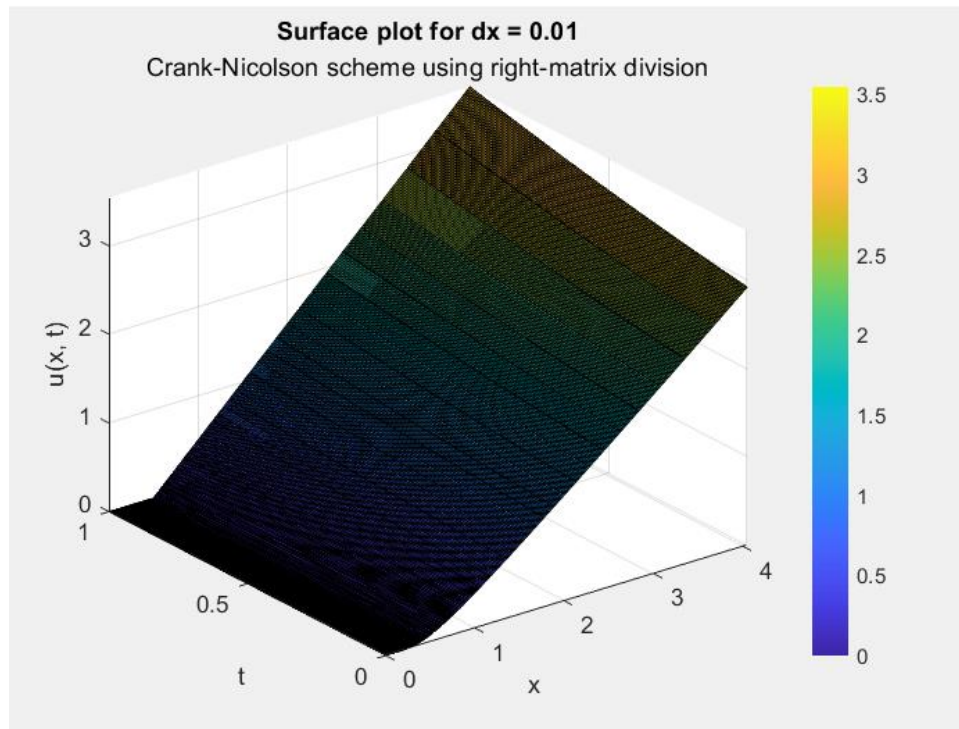


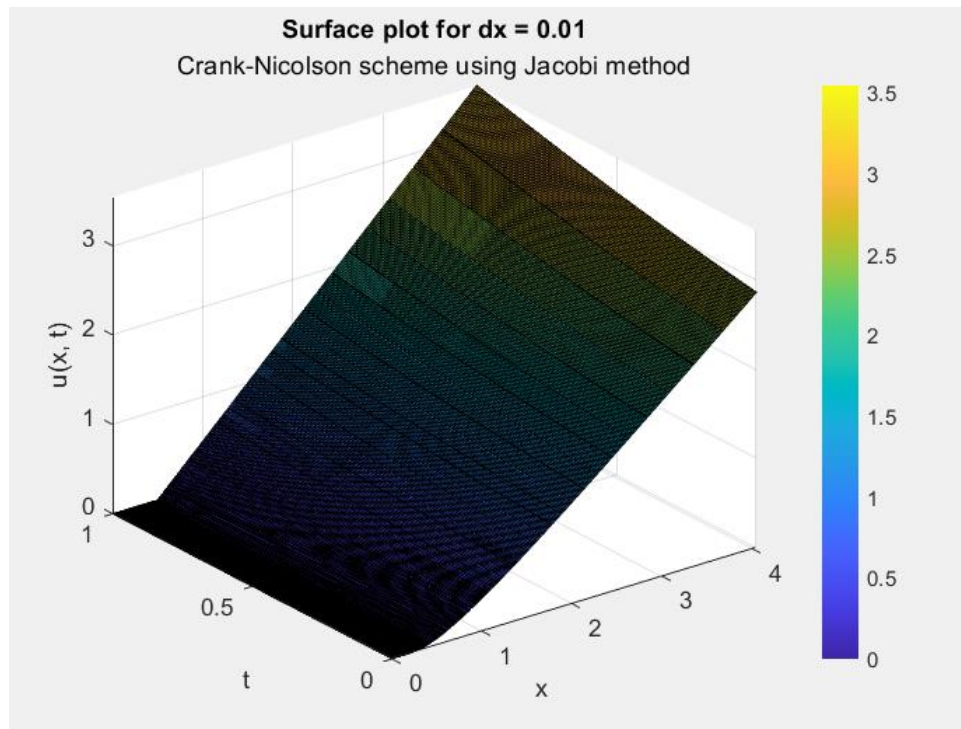
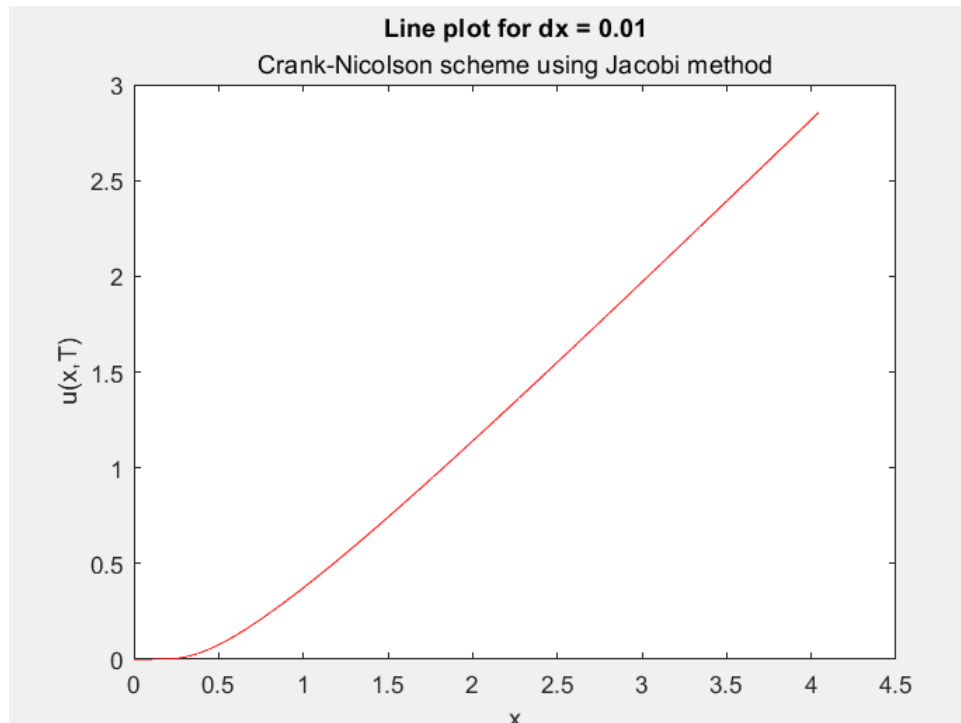


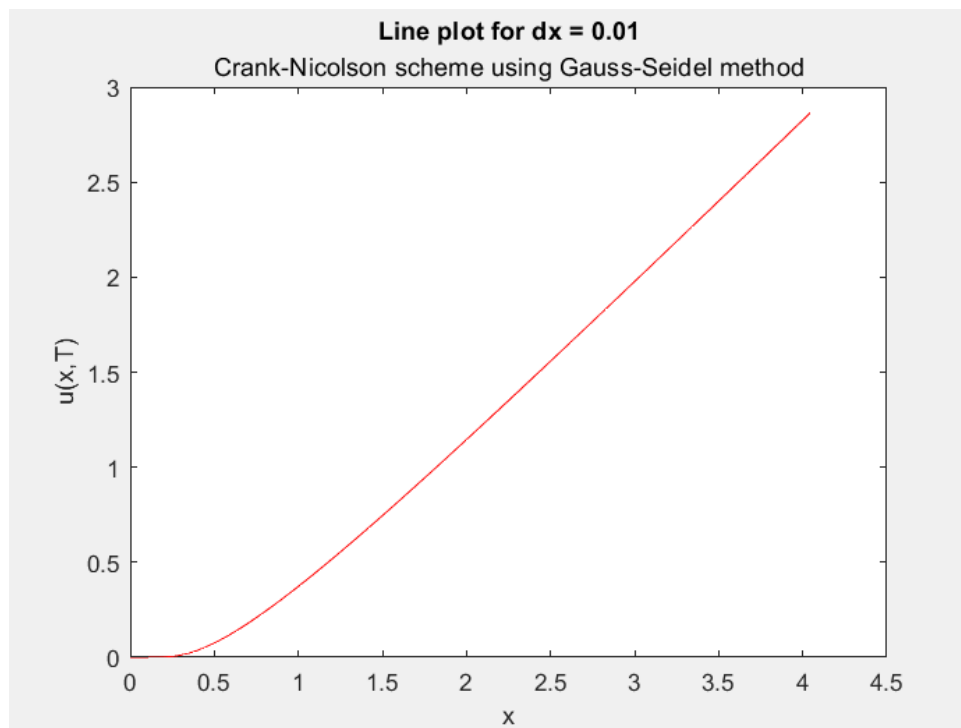
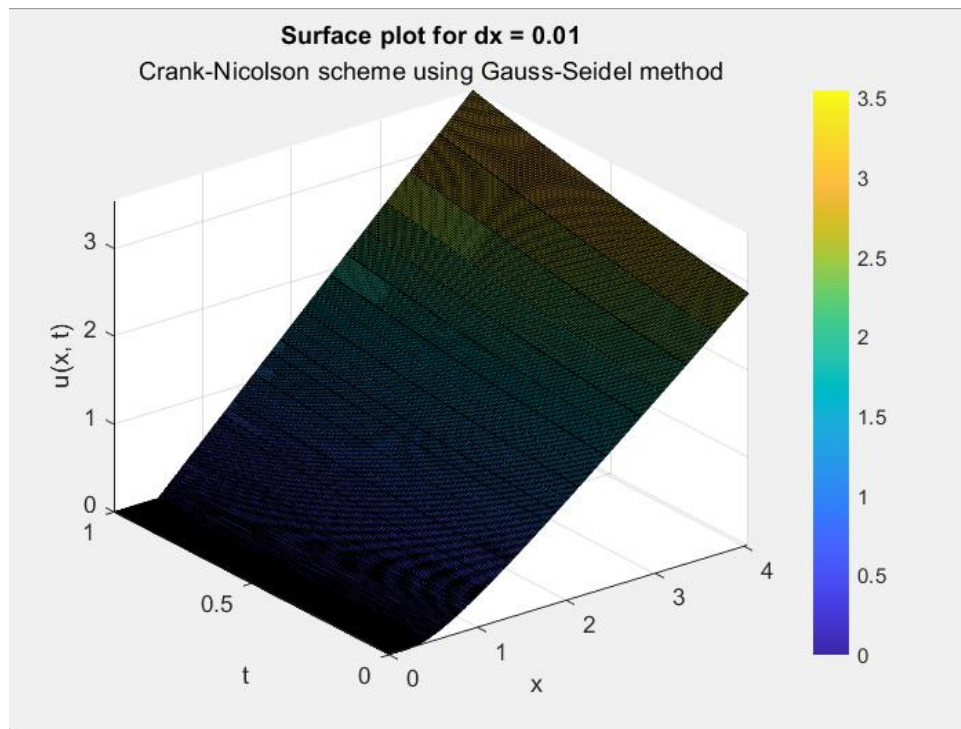


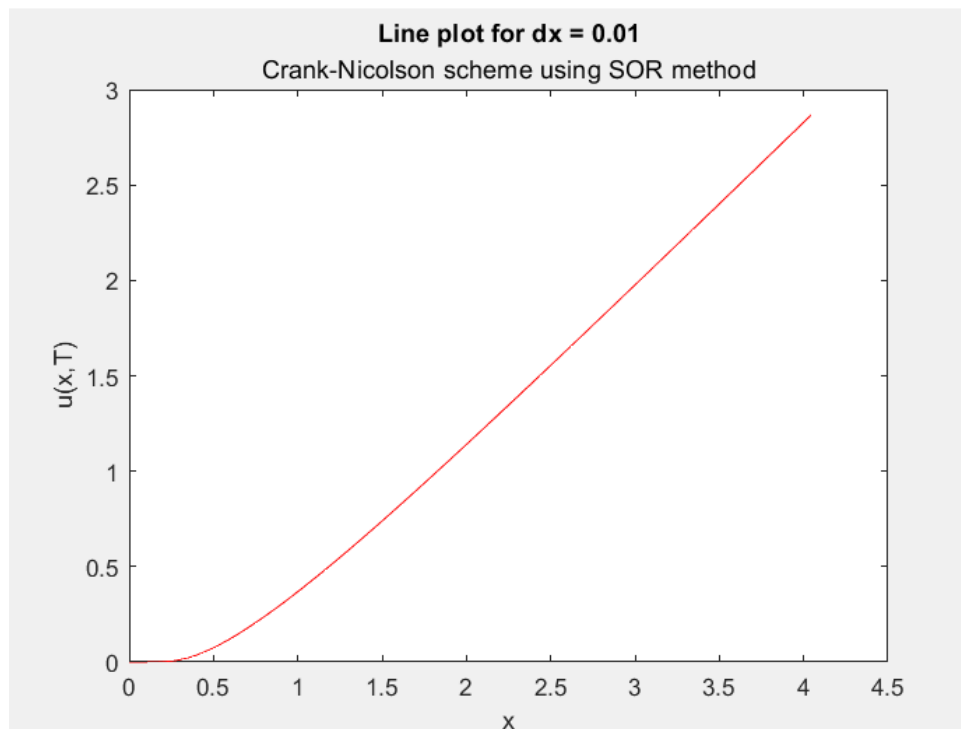
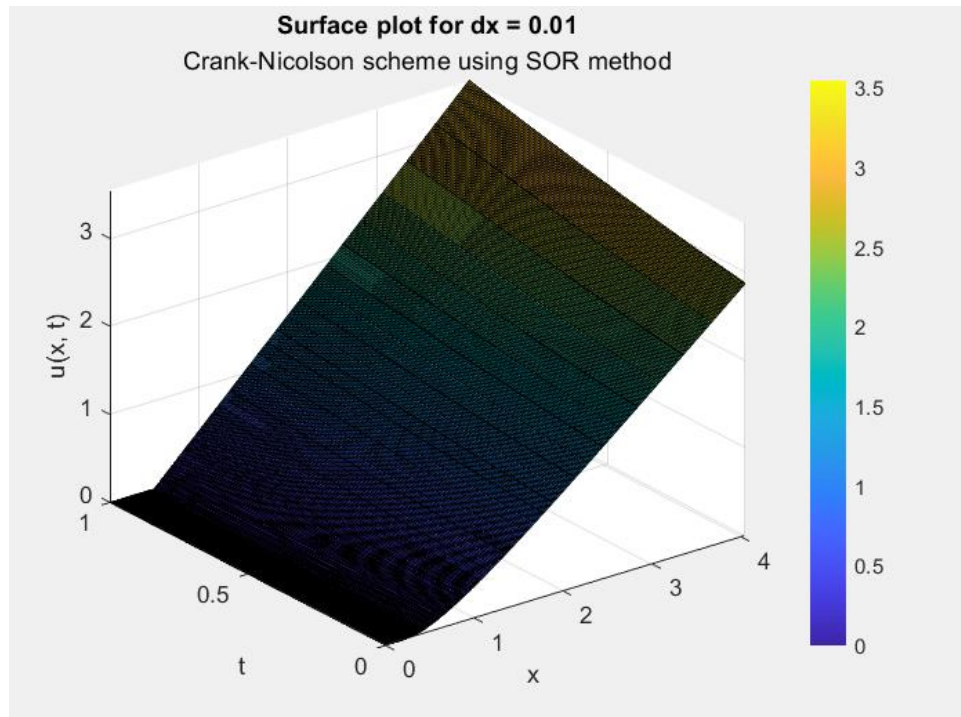


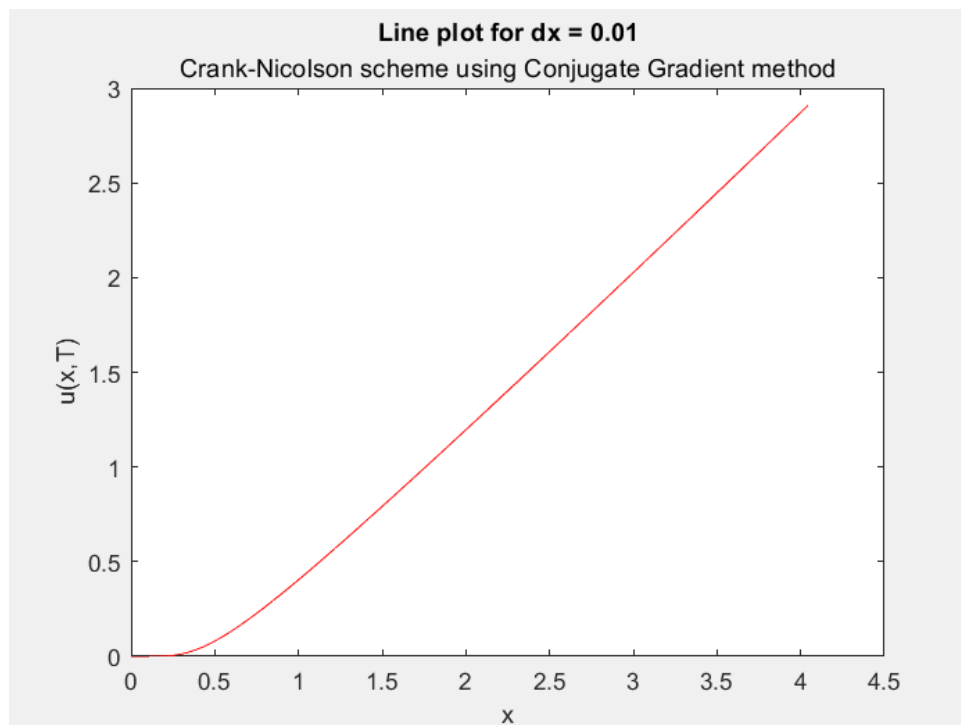
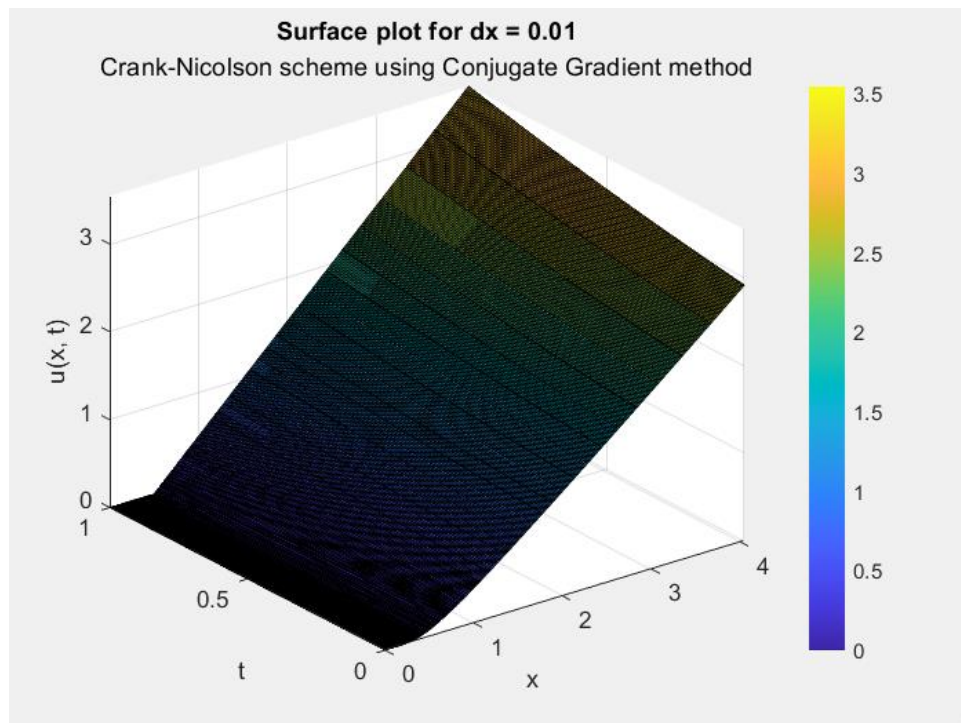
iii) Crank Nicolson scheme





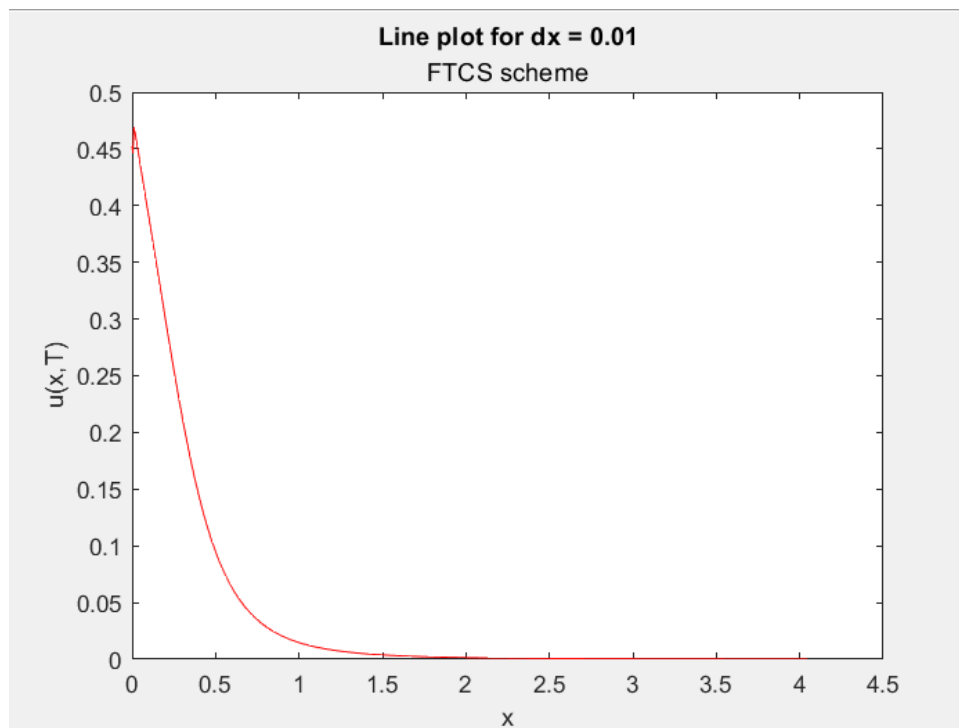
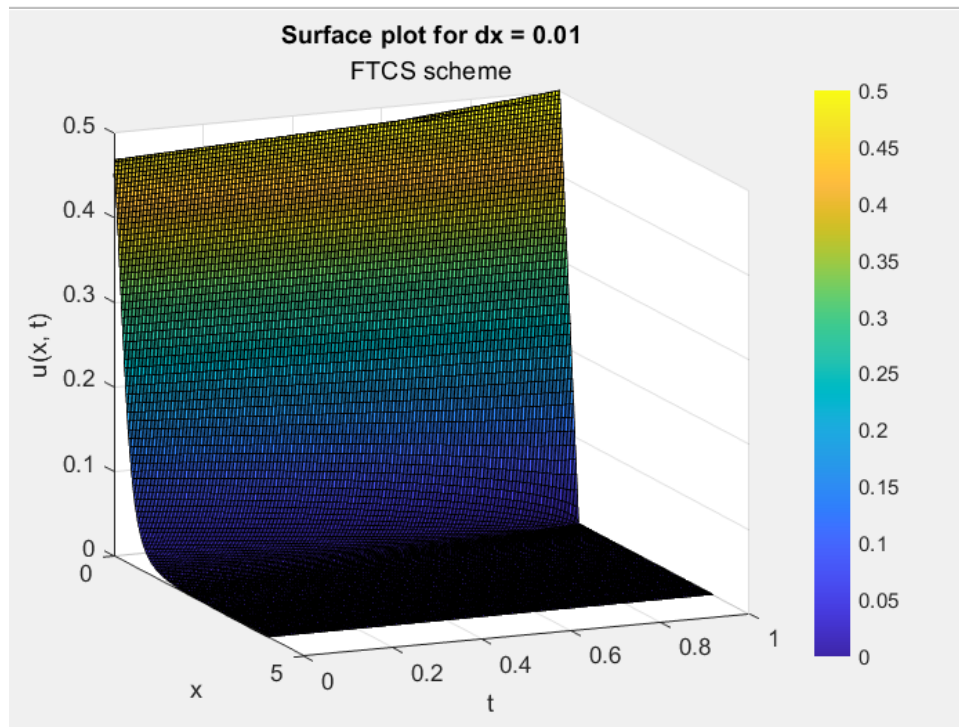




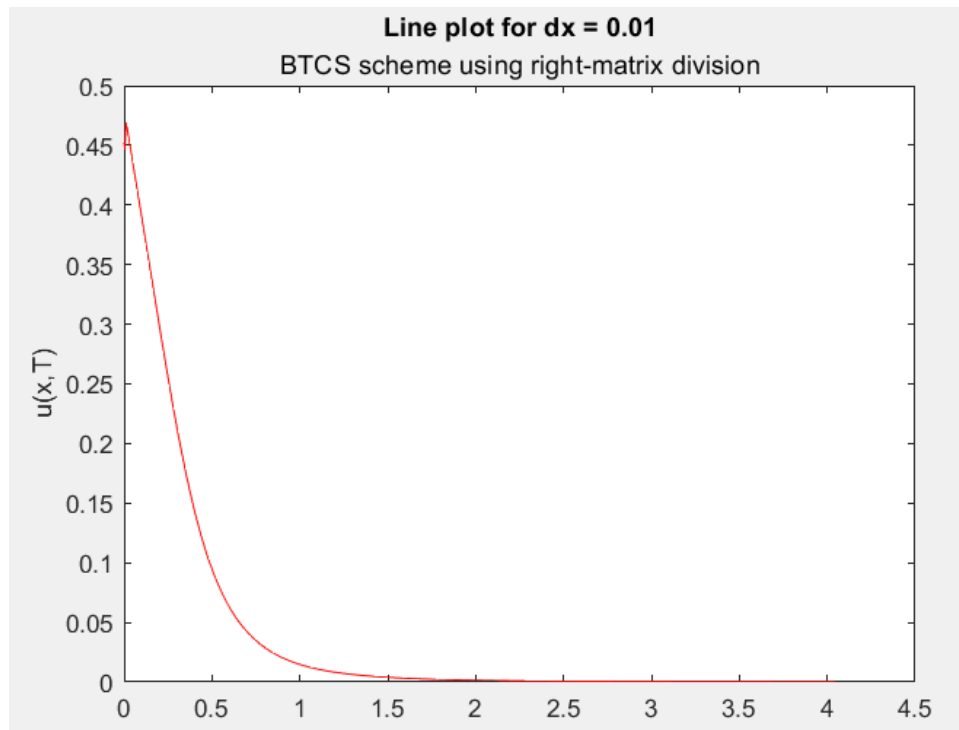
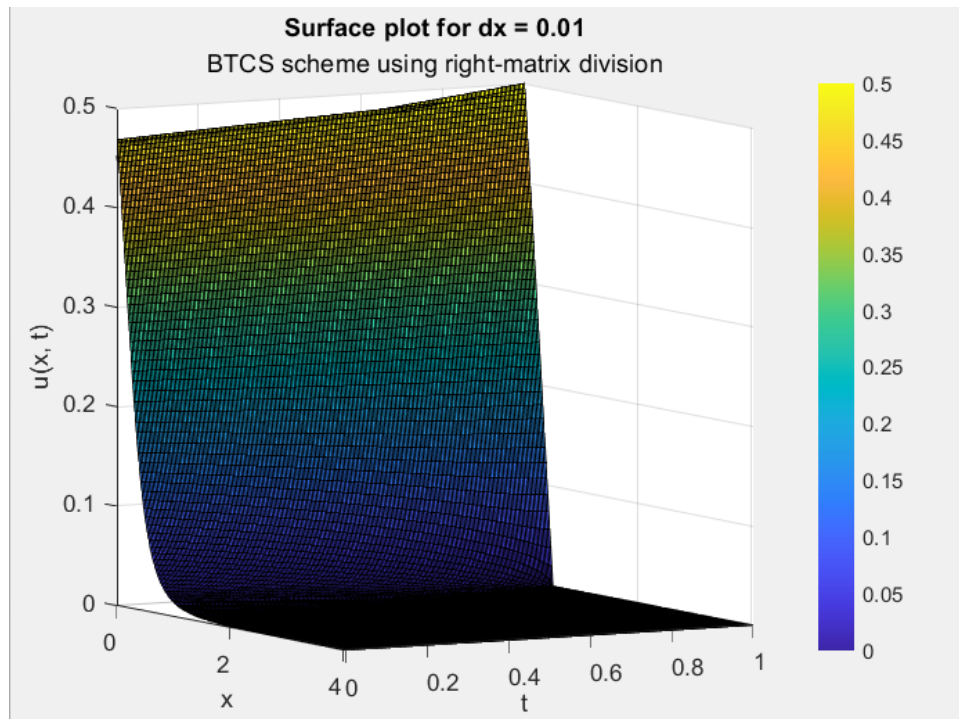


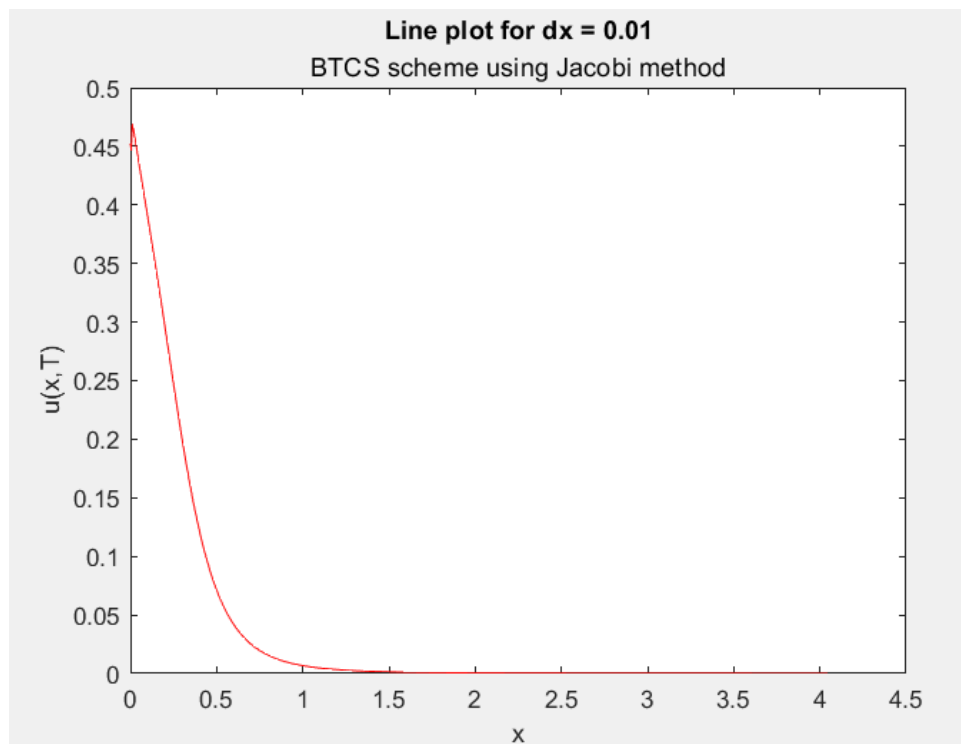
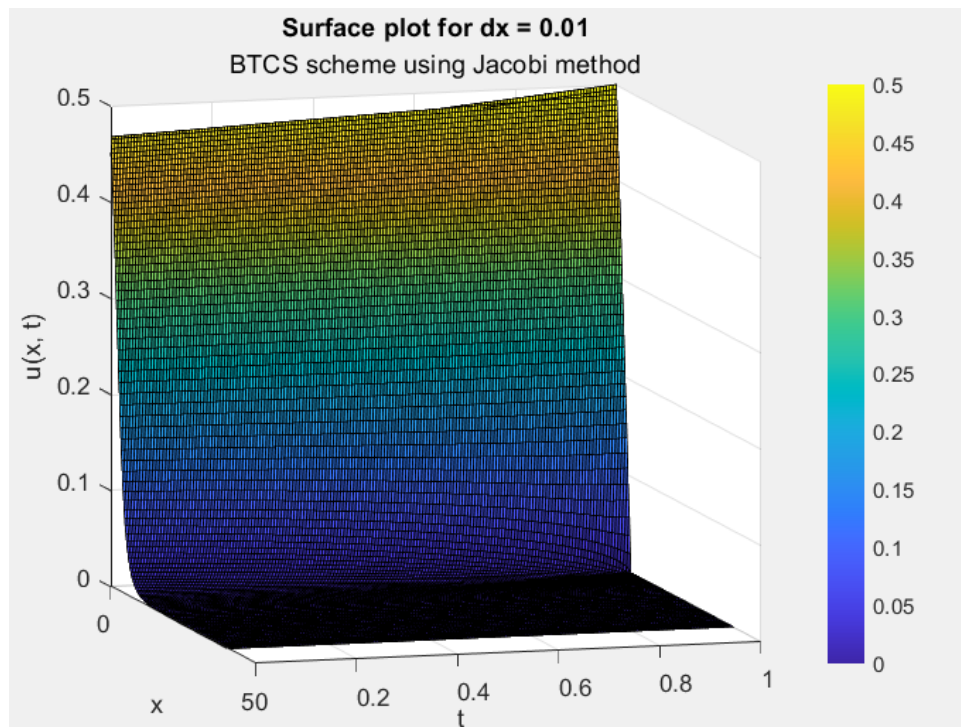
Question – 2:

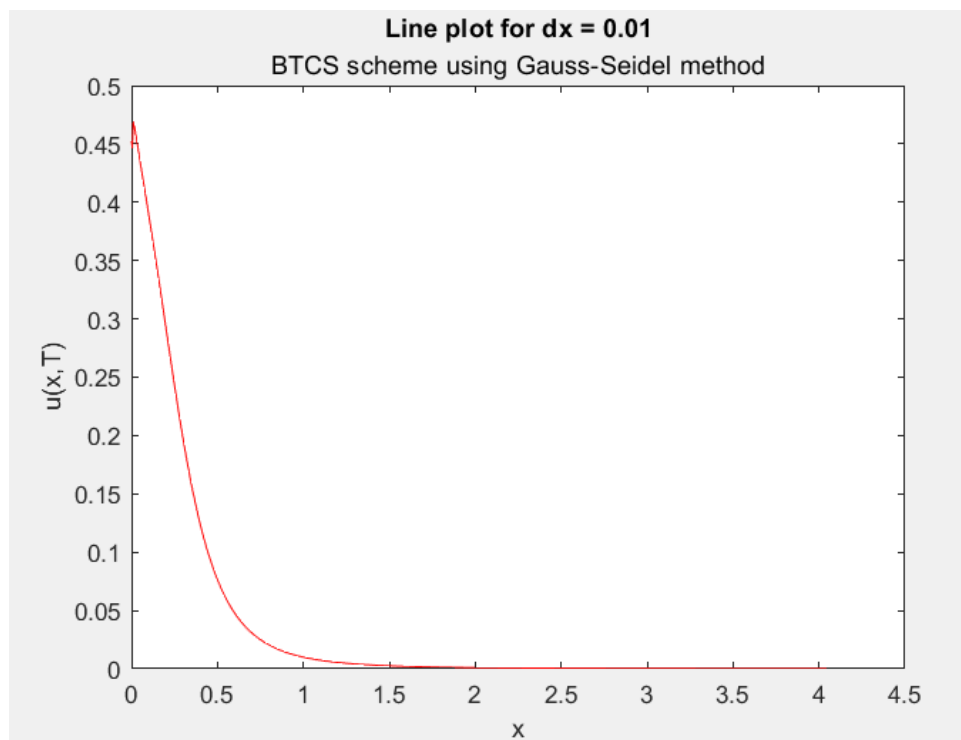
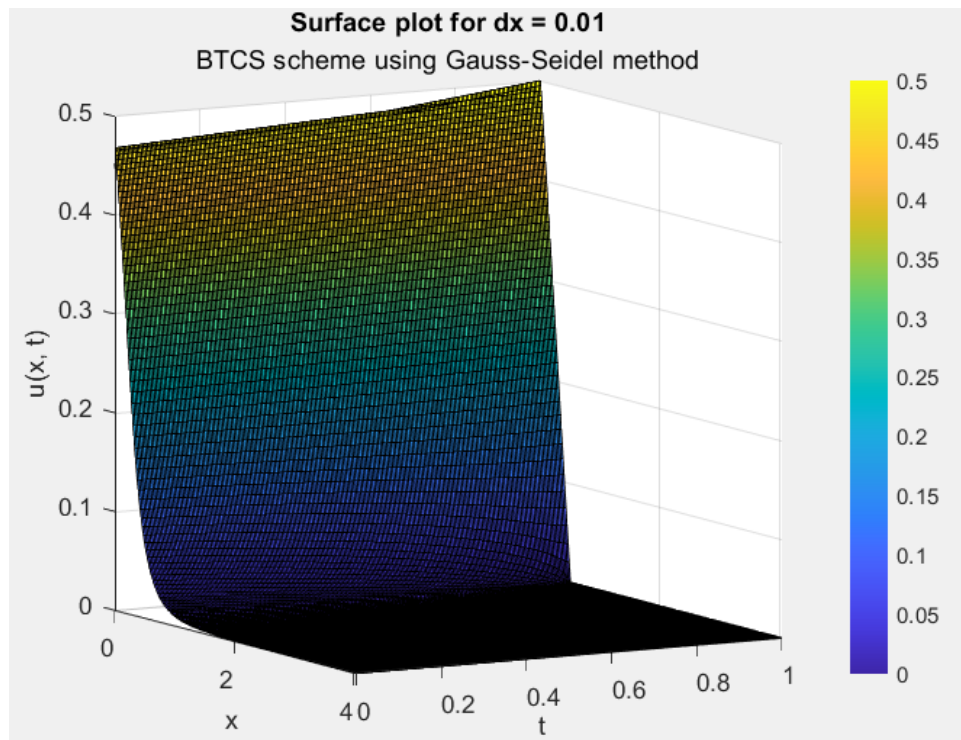
i) FTCS scheme

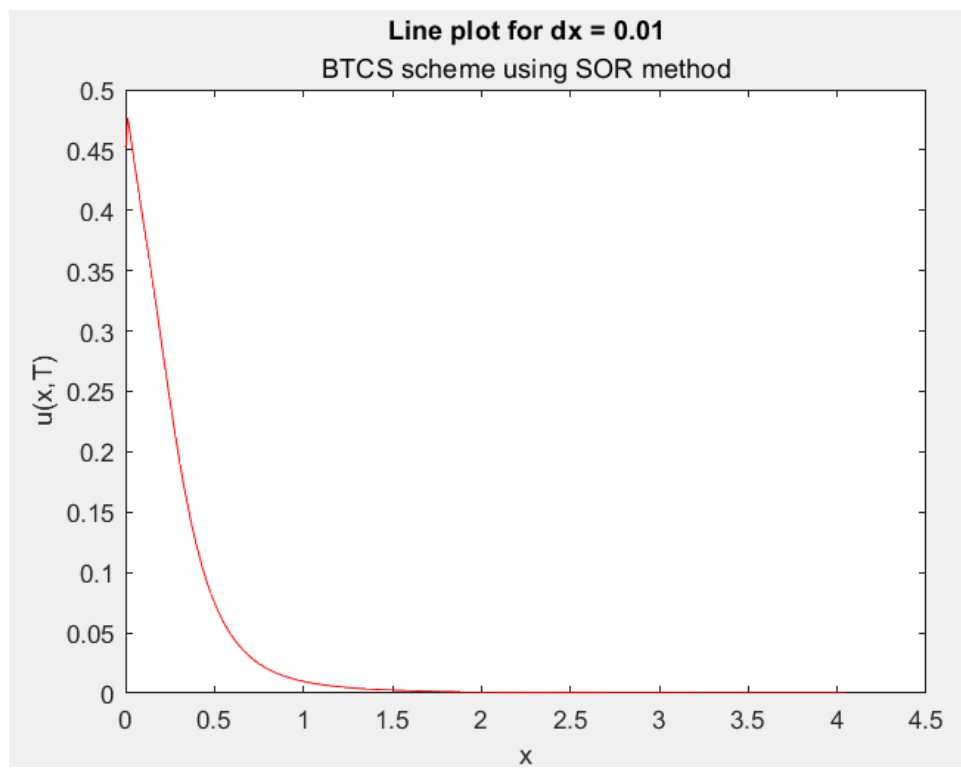
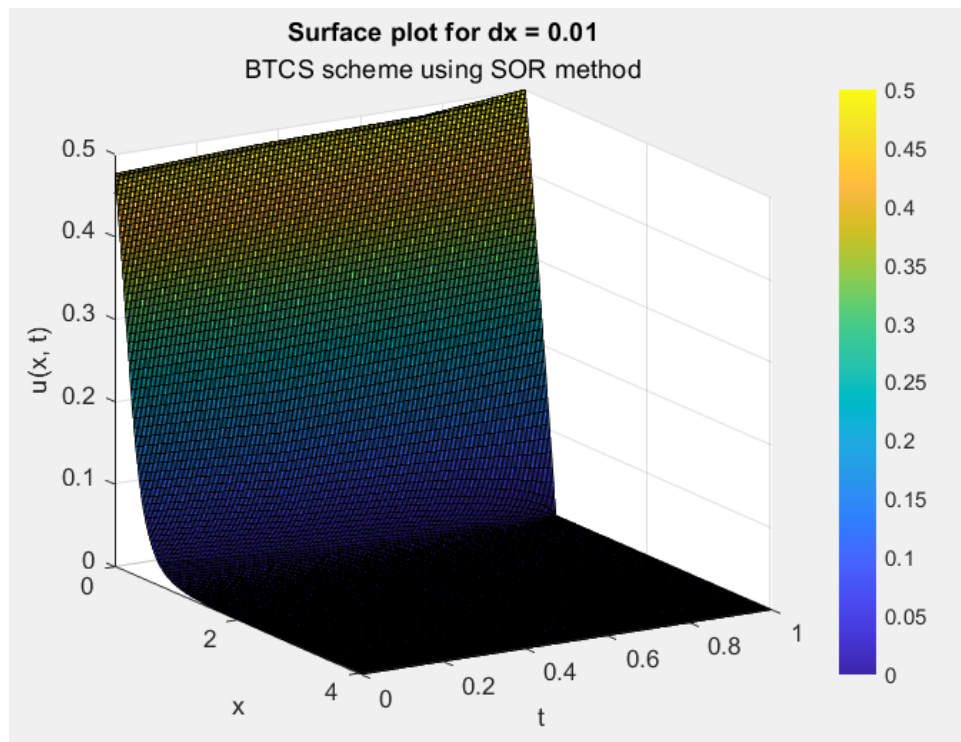


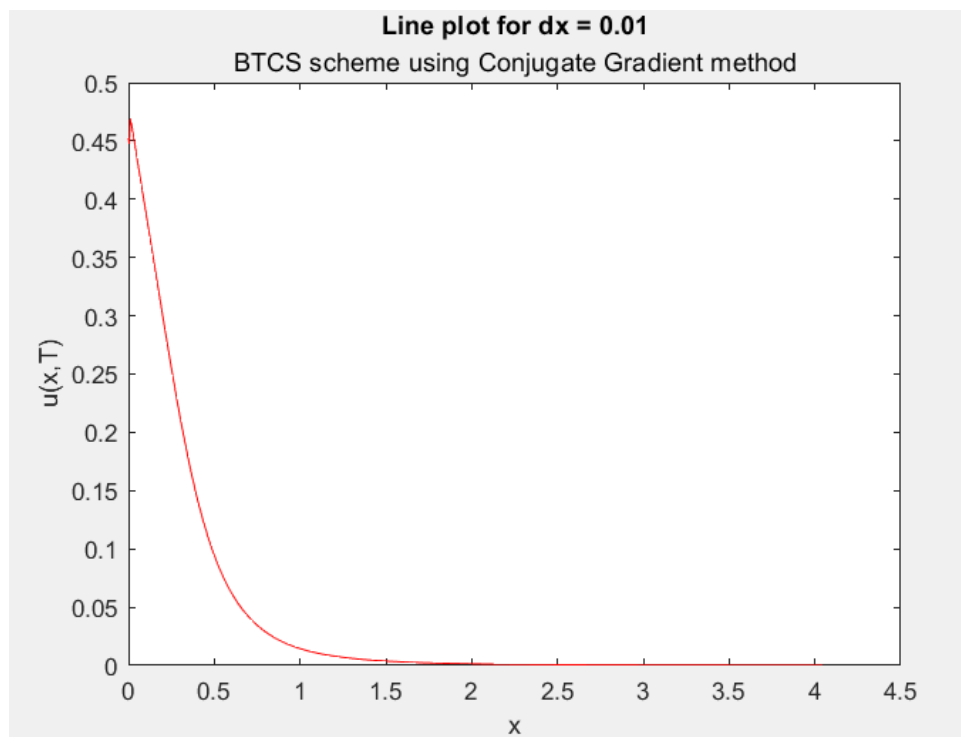
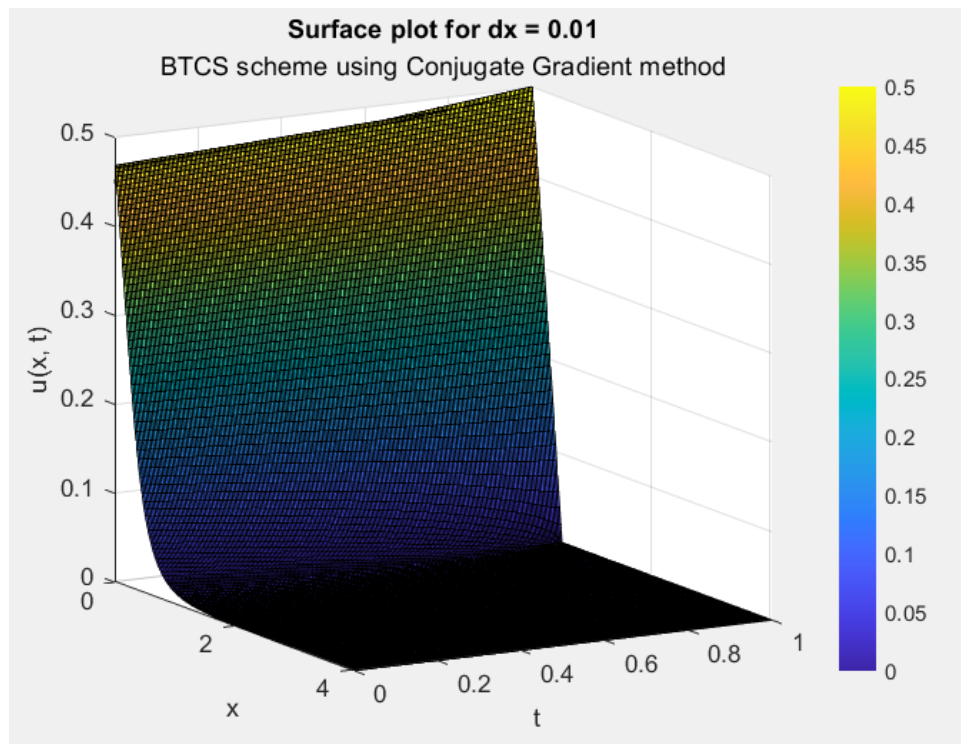
ii) BTCS scheme











iii) Crank Nicolson scheme

