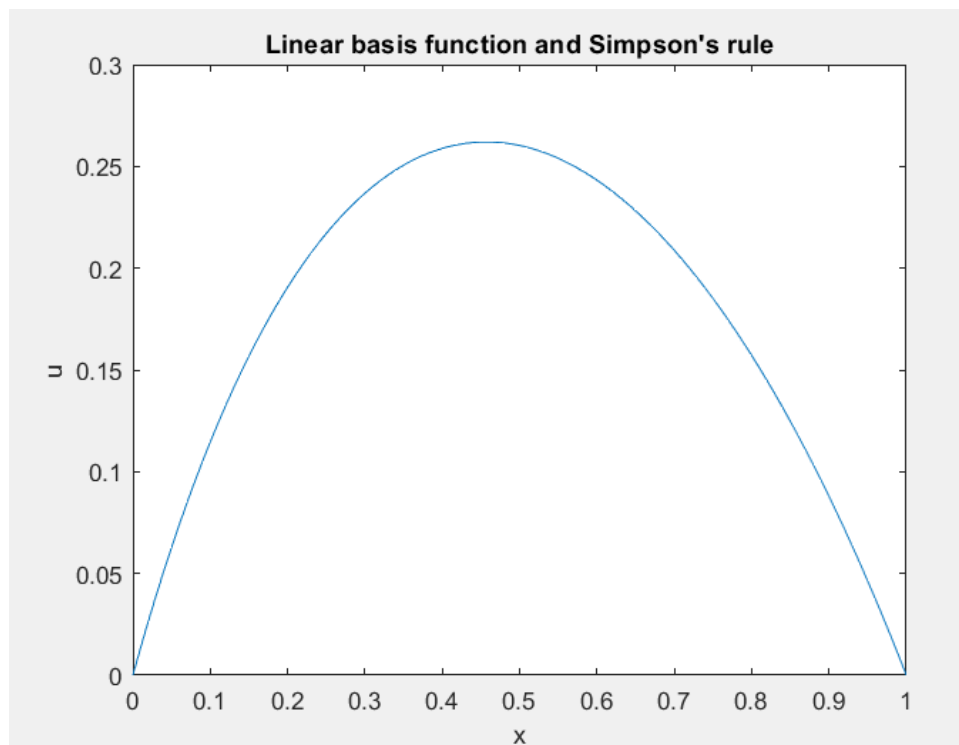# MA 473: Computational Finance

# Lab – 8

## Question – 1:

The plot for BVP using piecewise linear basis functions and Simpson's rule for the quadrature is:



## Question – 2:

The plot for the European Call option using FEM with linear basis function and Simpson's rule is:

European Call option using Simpson's Rule