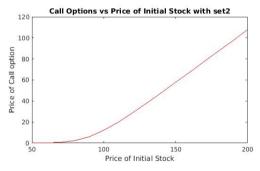
Financial Engineering Lab MA374 Lab 2

Aayush Bansal 170123001

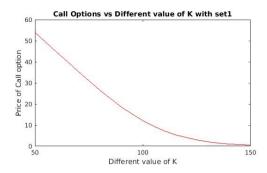
Question 1

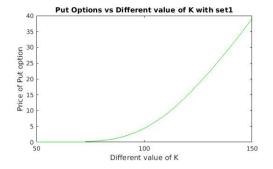


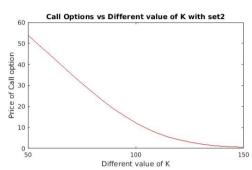


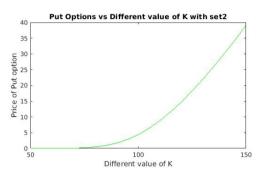


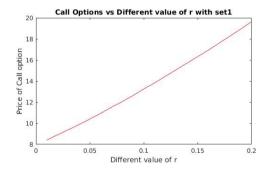


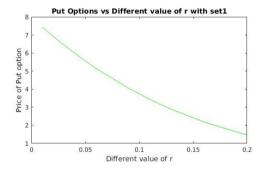


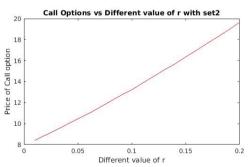


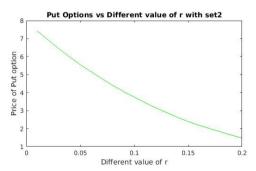


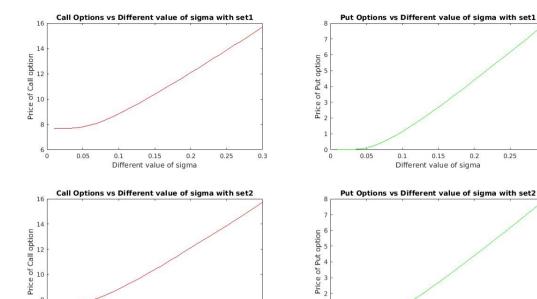












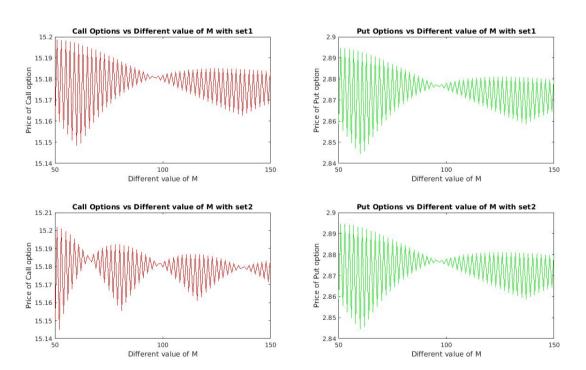
0.25

0.3

0.1 0.15 0.2 Different value of sigma

0.05

K=95

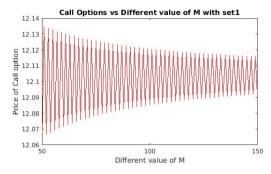


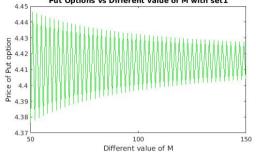
0.1 0.15 0.2 Different value of sigma 0.25

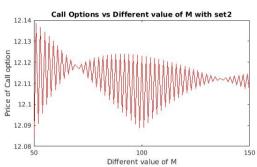
0.3

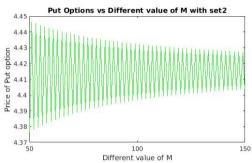
0.05

K=100

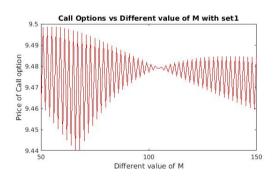


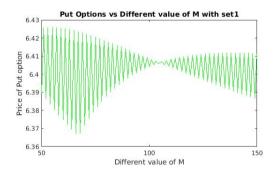


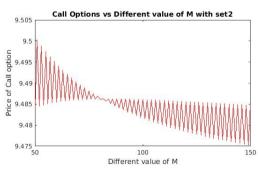


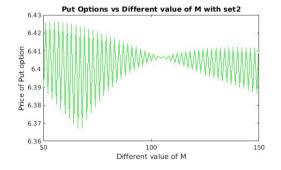


K=105









Question 2

