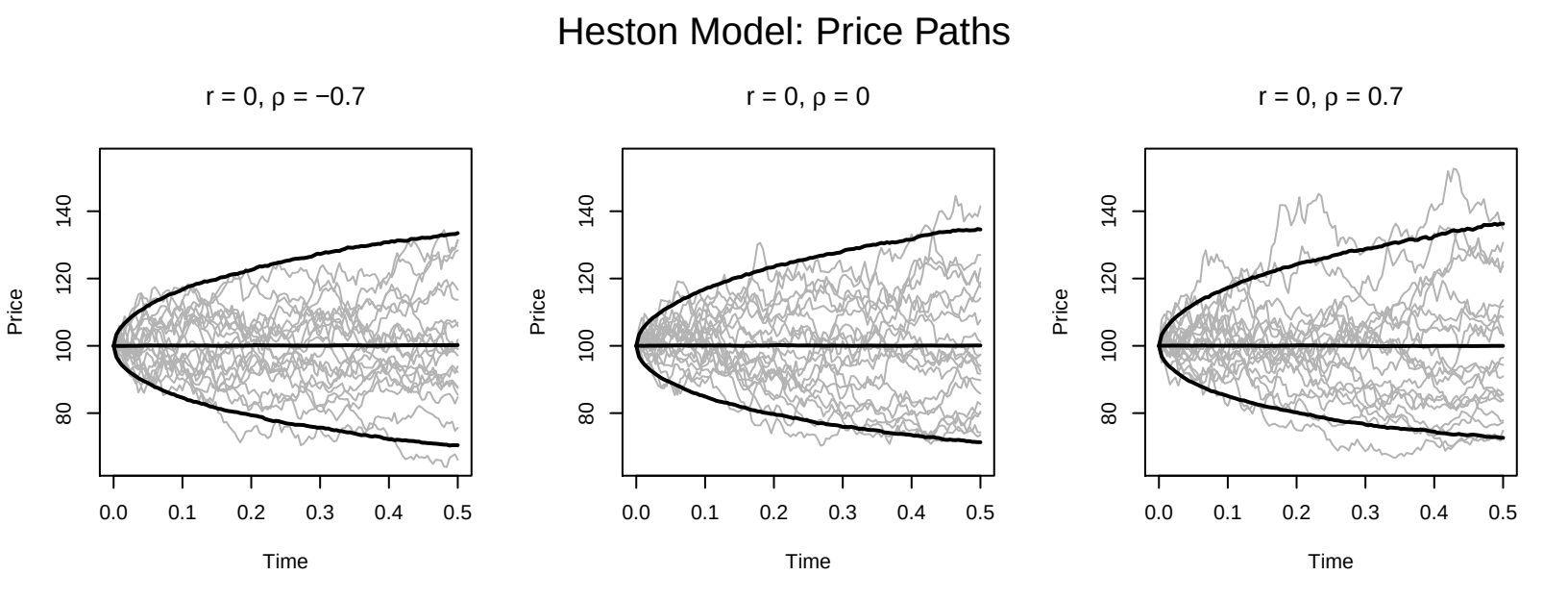
Heston Model: Price Paths
r = 0, ρ = −0.7
r = 0, ρ = 0
r = 0, ρ = 0.7
Price
Time
80
100
120
140
0.0
0.1
0.2
0.3
0.4
0.5