

$$\sigma = 0.38; d_2/d_1 = 0.75$$

$$\frac{\sigma_z}{T}$$

0.5

0

-0.5

0

0.5

1

 $x$ 

$$a/d_1 = 2.2$$

$$a/d_1 = 2.5$$

$$a/d_1 = 2.8$$

