

beta	0.5	1	2	5
N=2	0.37%	0.32%	0.24%	0.03%
N=3	0.03%	0.05%	0.10%	0.21%
N=5	0.00%	0.00%	0.00%	0.00%
N=8	0.00%	0.00%	0.00%	0.00%

Table 1: Relative absolute difference for different N and β on the option price compared to $N = 10$, with $Y_0 = D, h_0 = 1, \alpha = 0.1, T_0 = 2$, strike $K = 2$ and the time to maturity $\vartheta = 1$. BNS model.