MA 323 : MONTE CARLO SIMULATION

LAB 8

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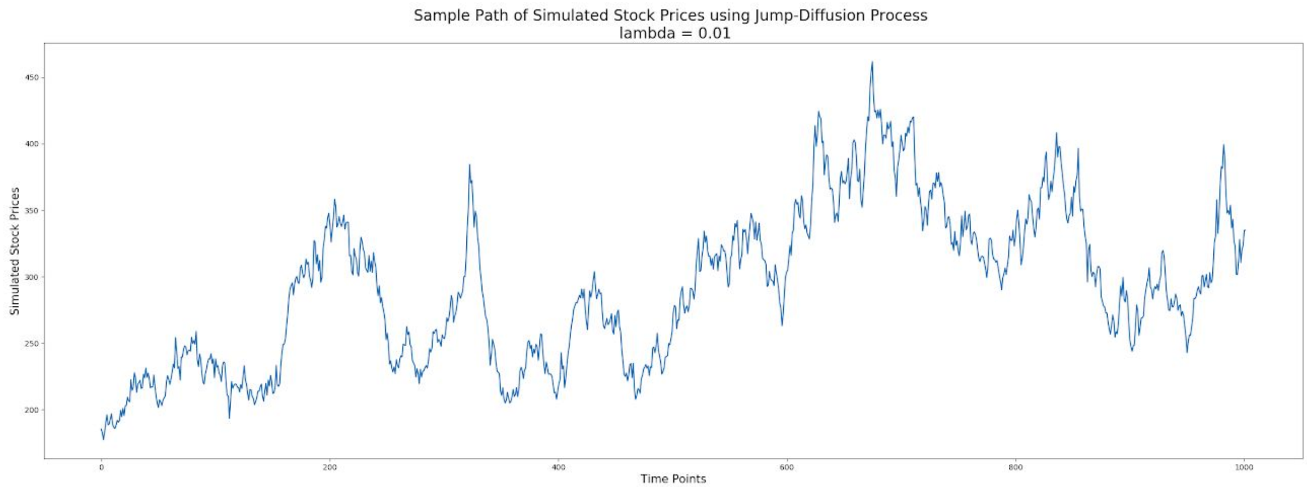
Simulating Stock Prices using Jump-Diffusion Process

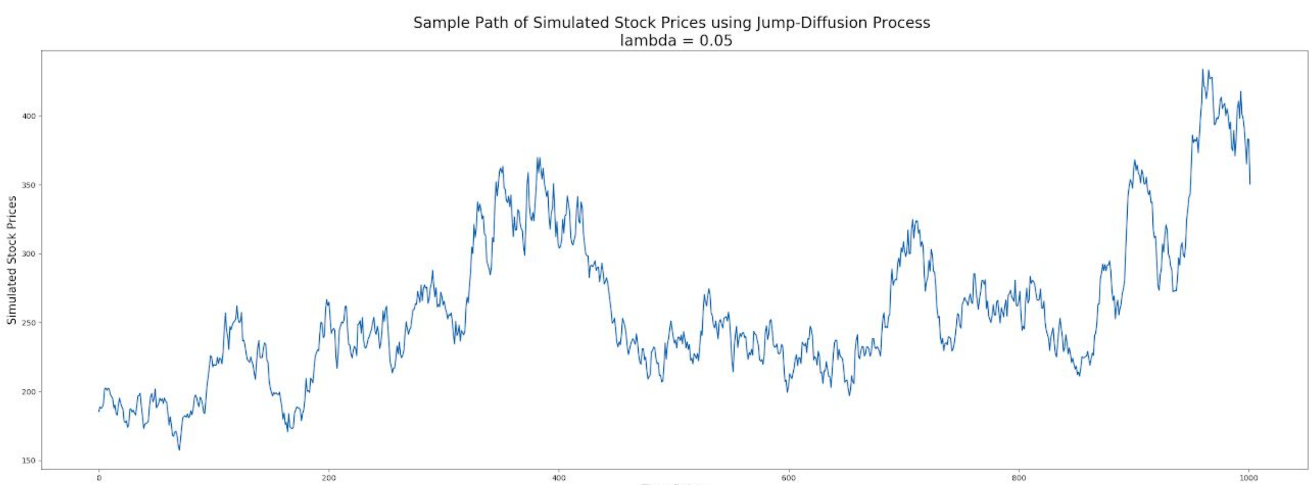
NOTE: Each time the program is executed, the plots generated will be new because the process is completely random.

The plots are as follows:

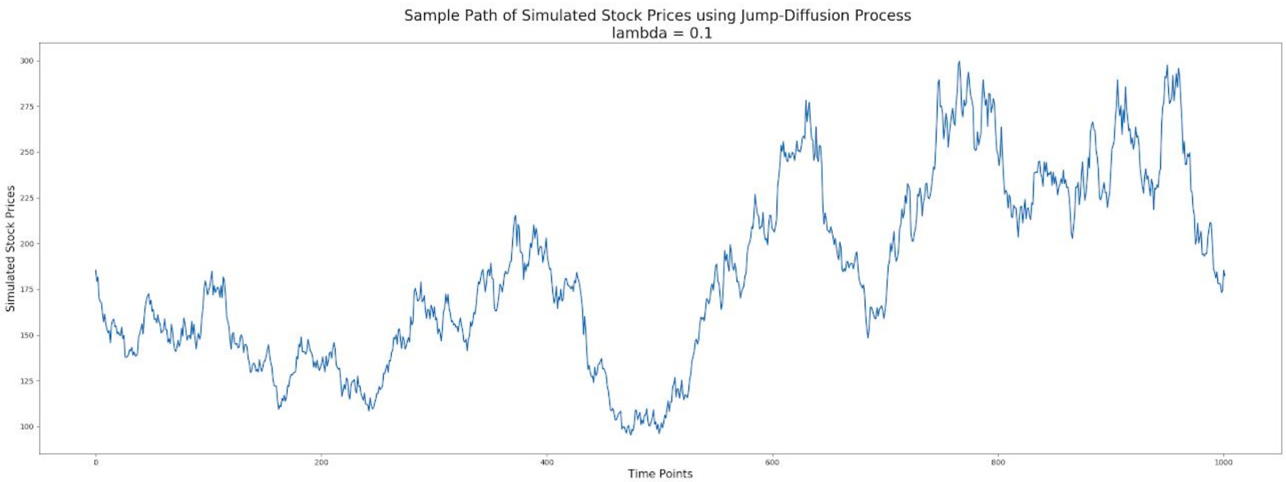
Lambda = 0.01



Lambda = 0.05



<u>Lambda = 0.1</u>



<u>Lambda = 0.2</u>