MA473 – Computational Finance Laboratory

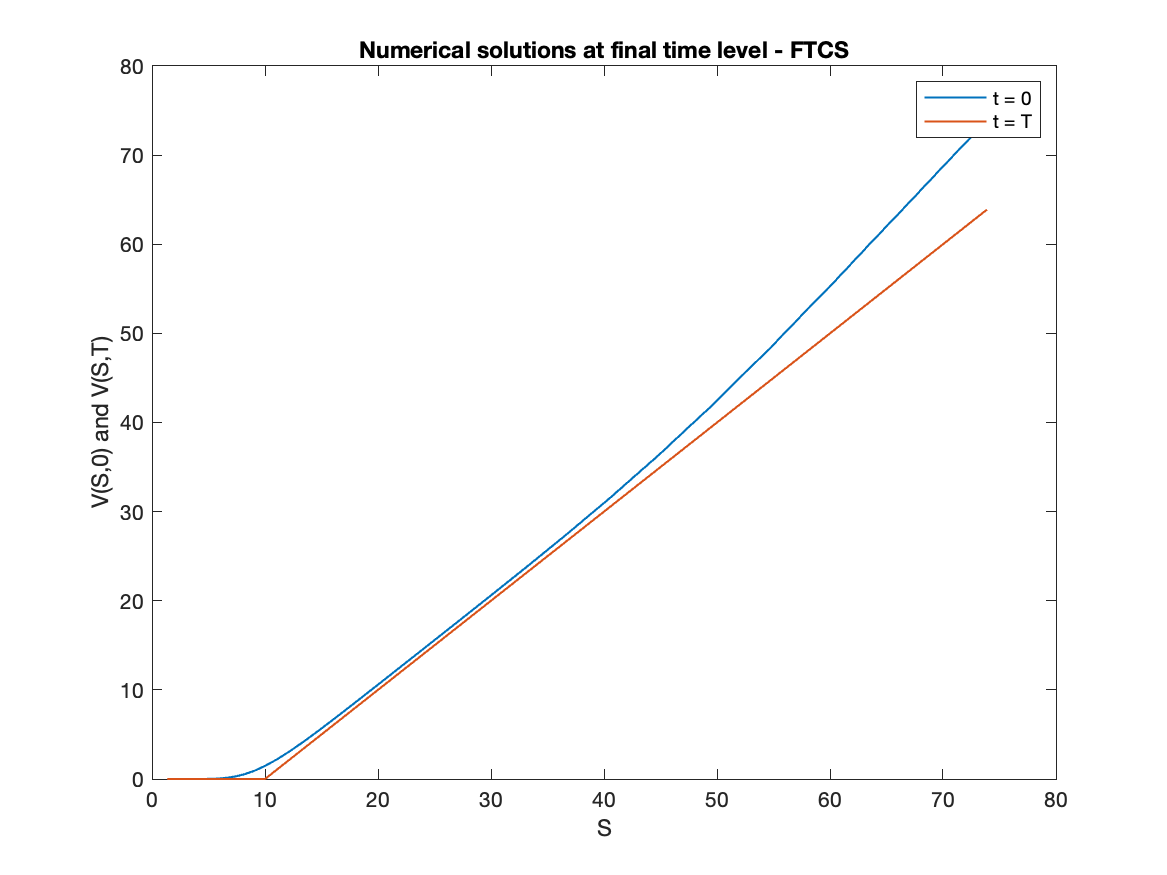
Lab – 02

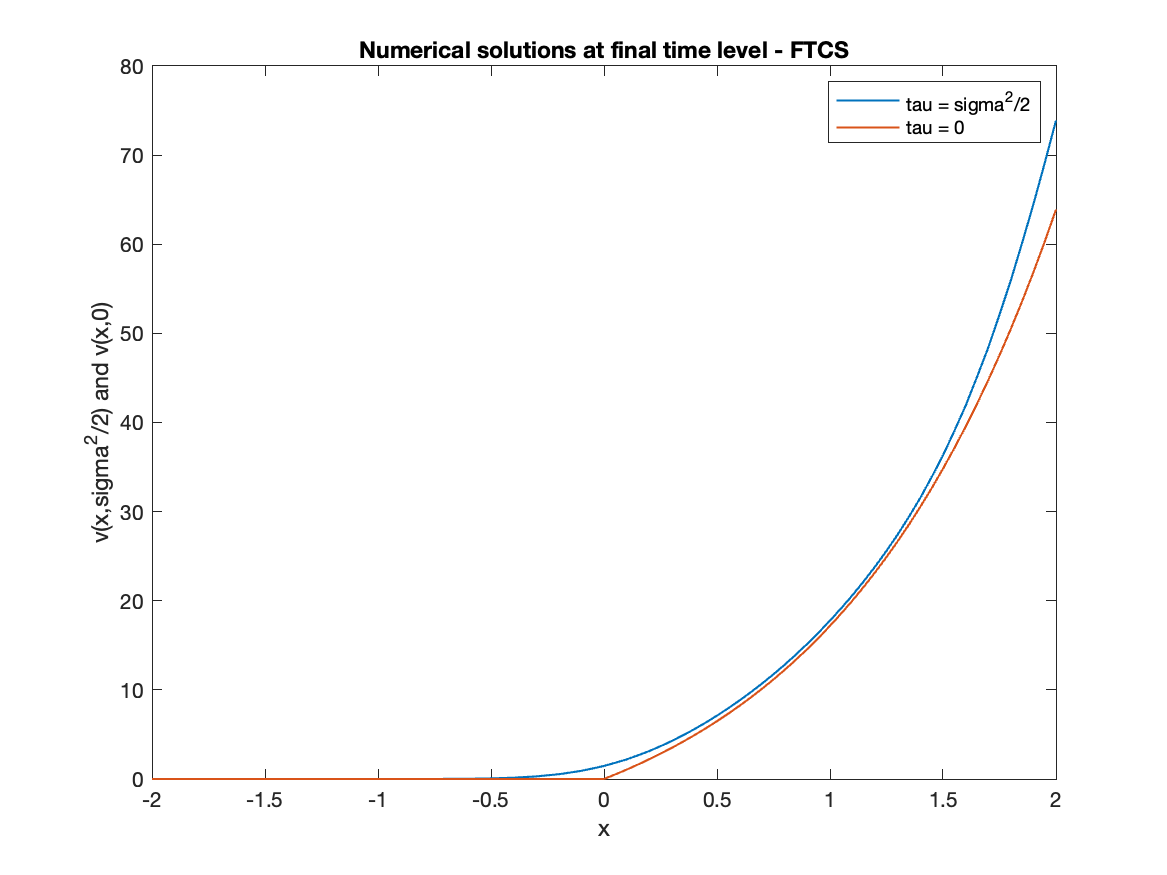
Dipanshu Goyal 210123083

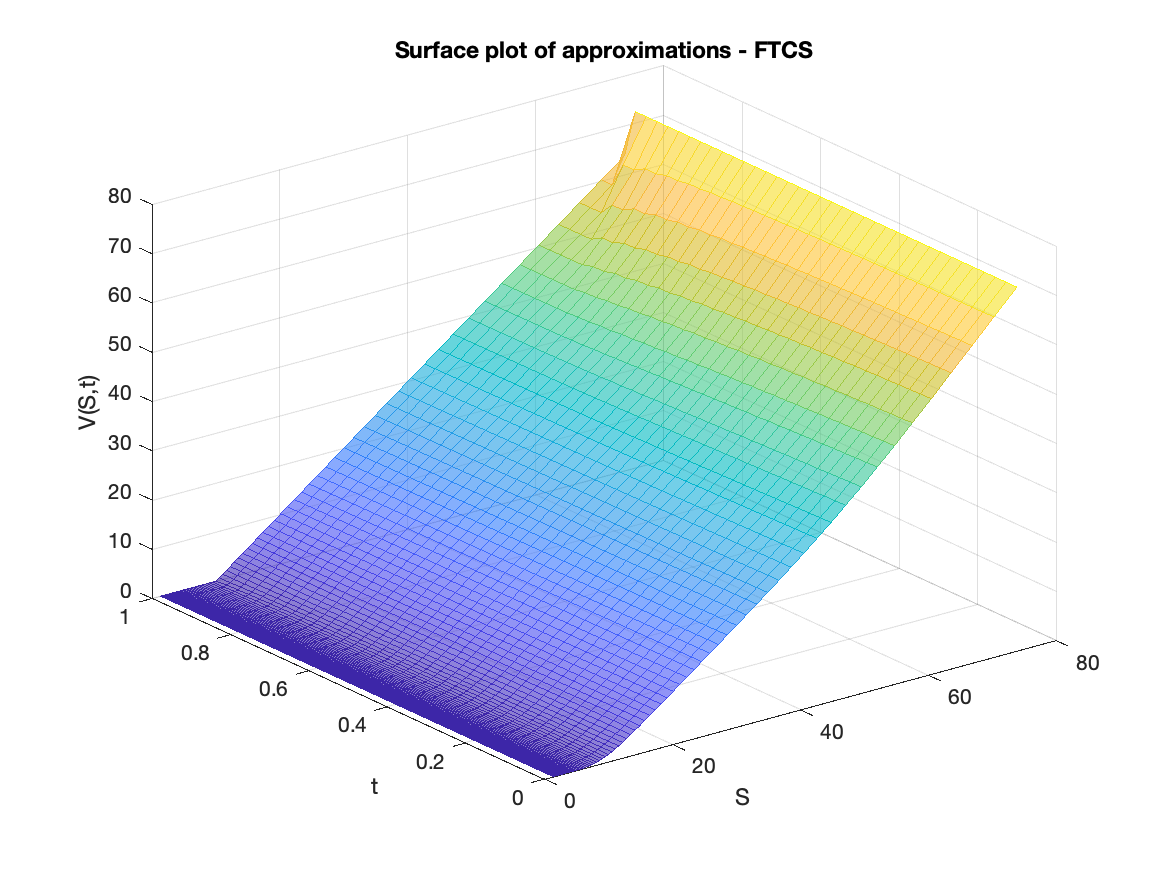
# Question – 1

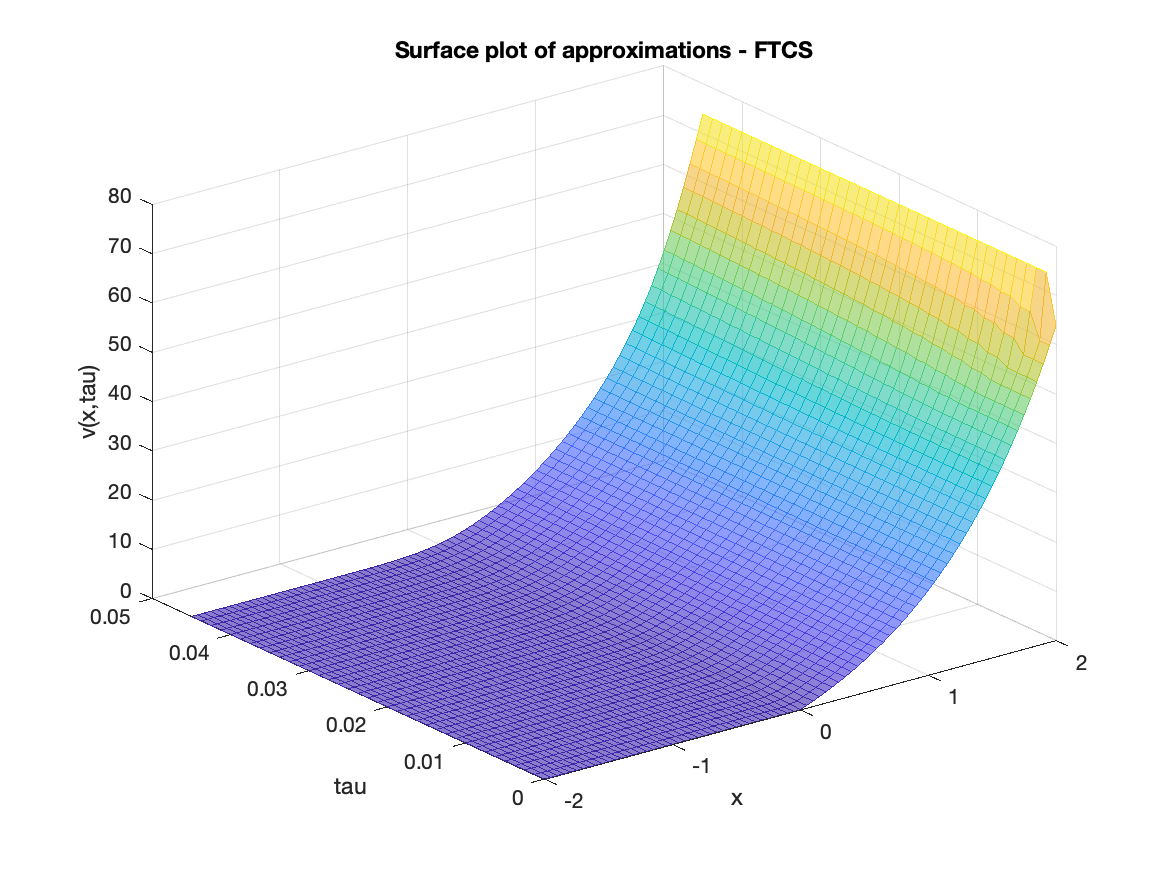
The solution of the given PDE by different approximations are plotted below: -

1. FTCS

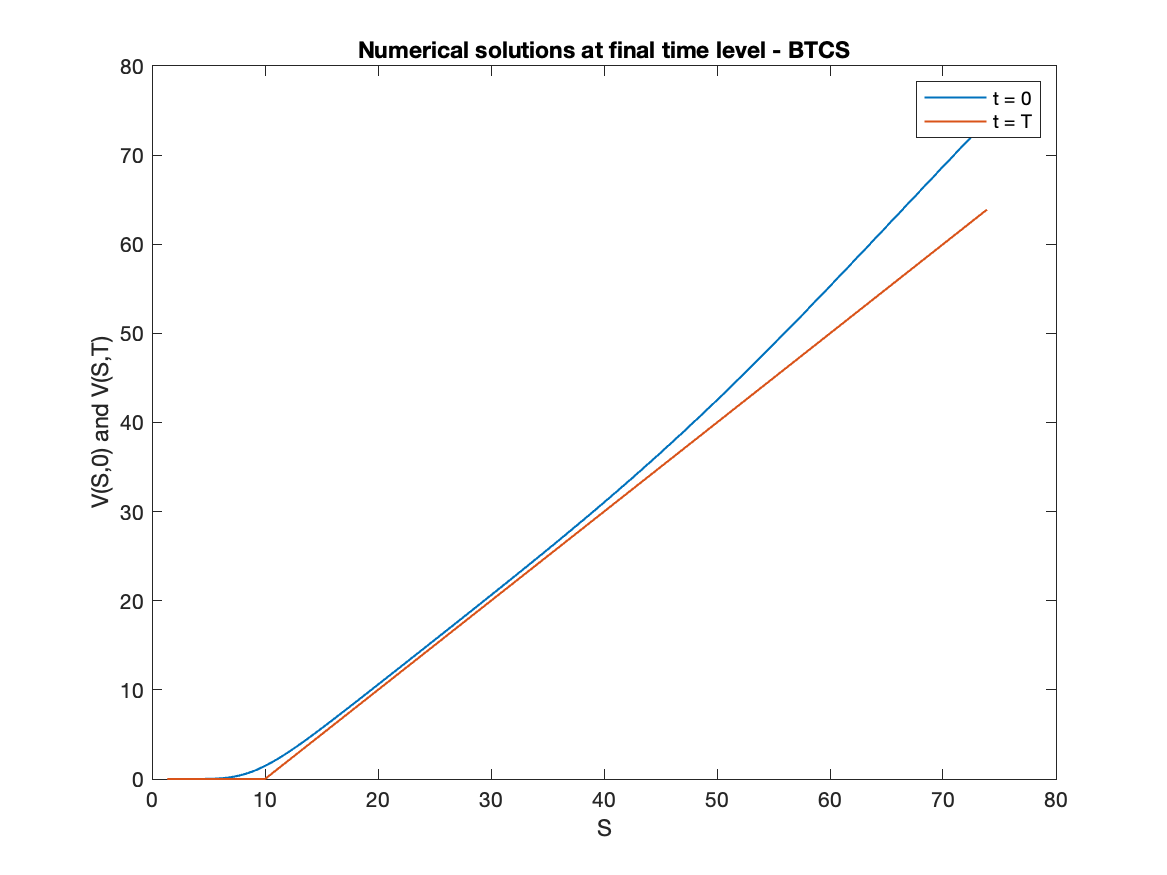


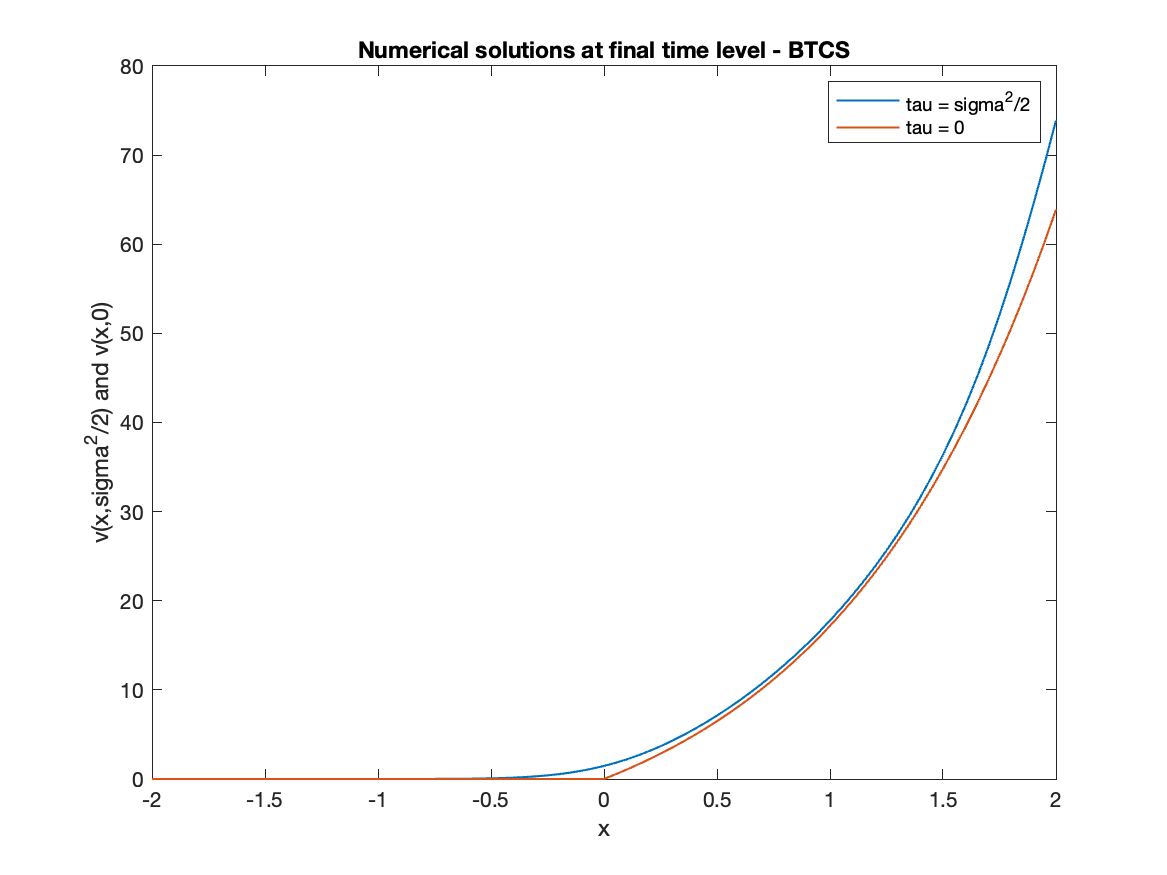


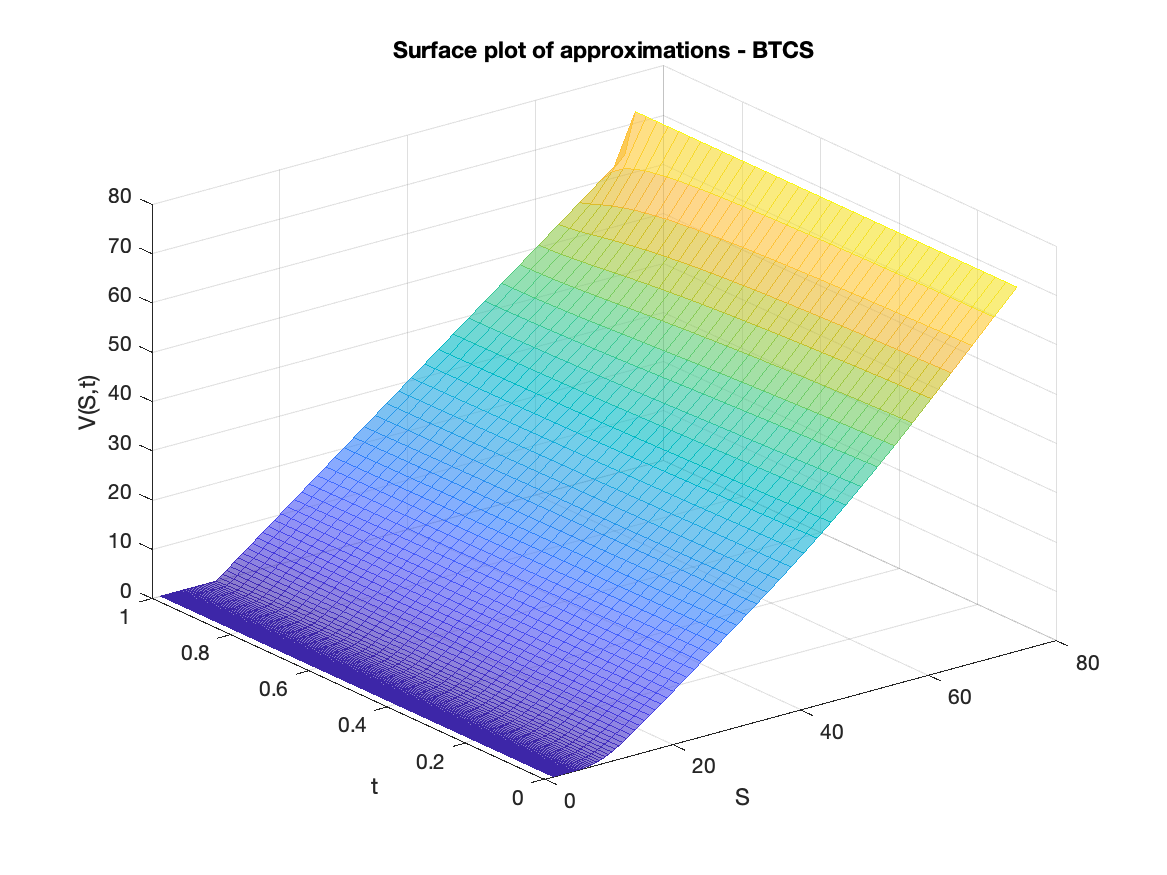


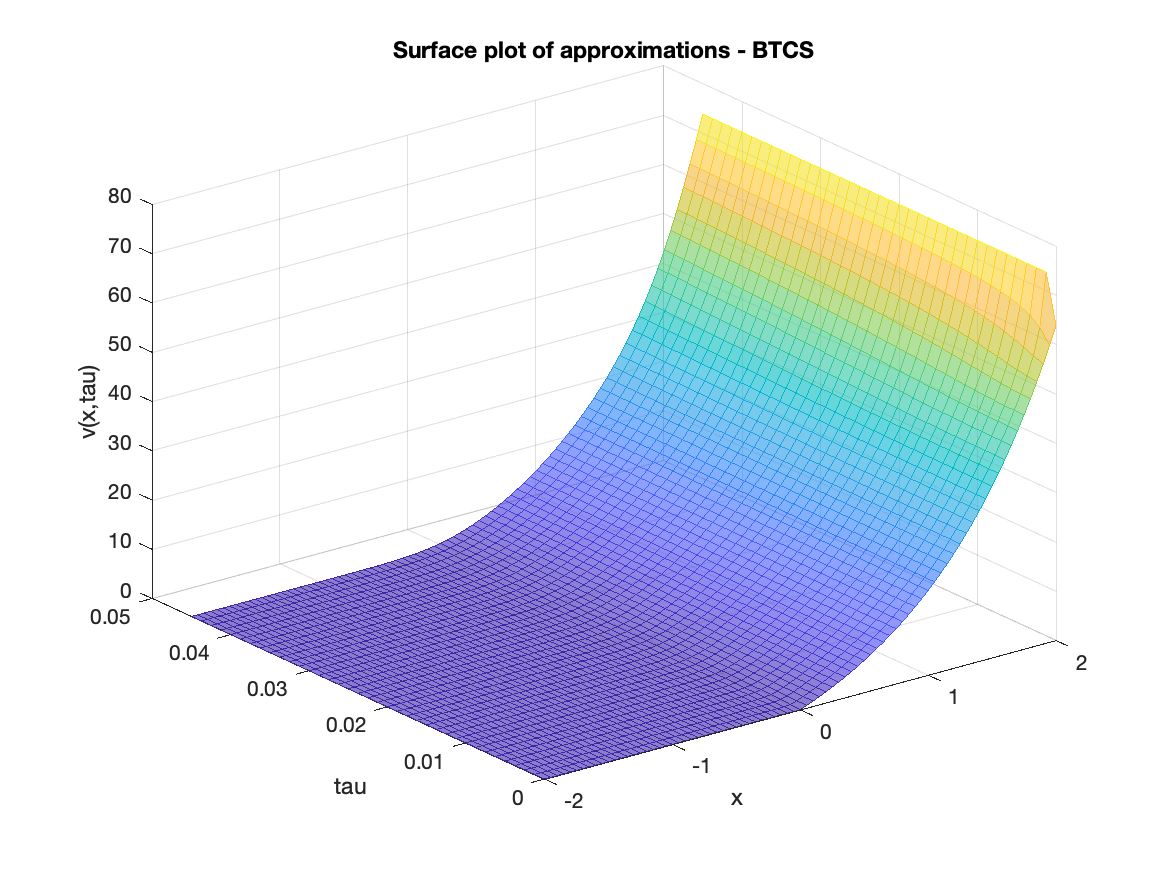


1. BTCS









1. Crank-Nicolson

