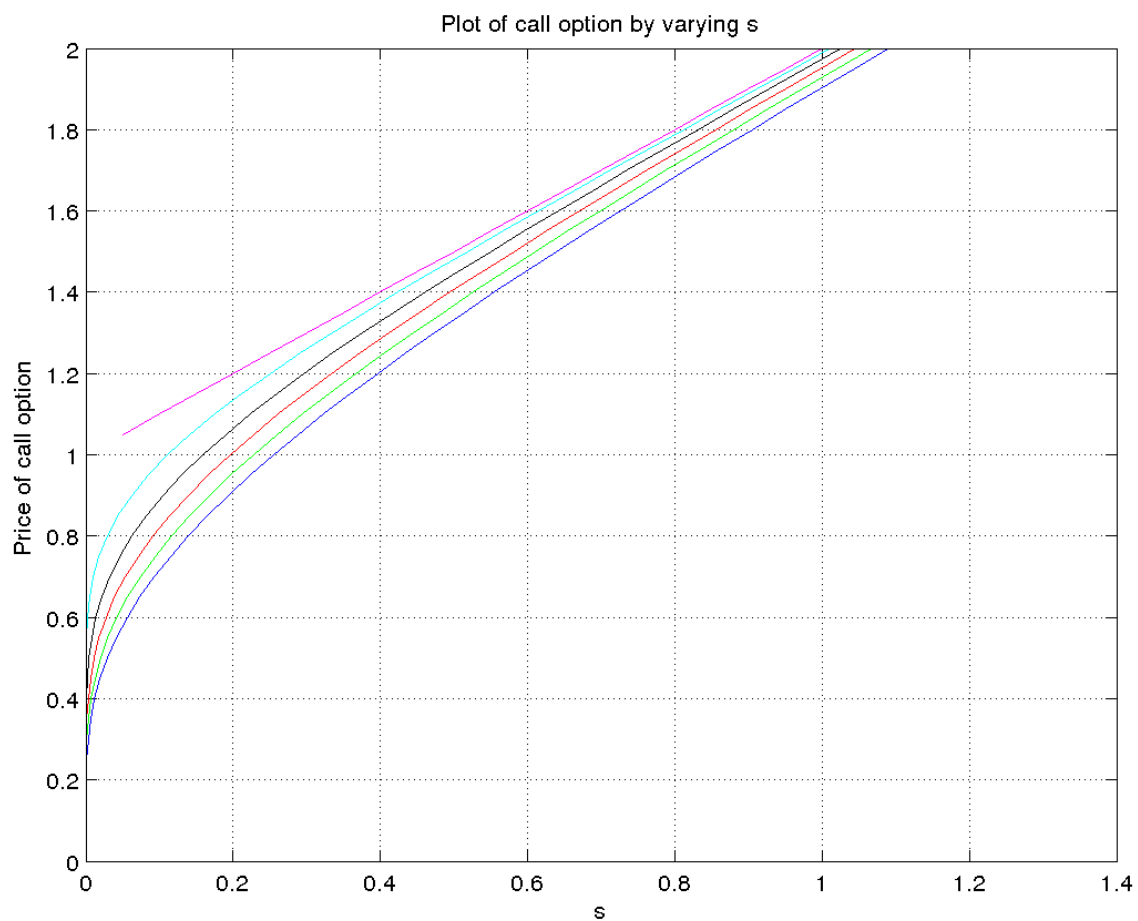


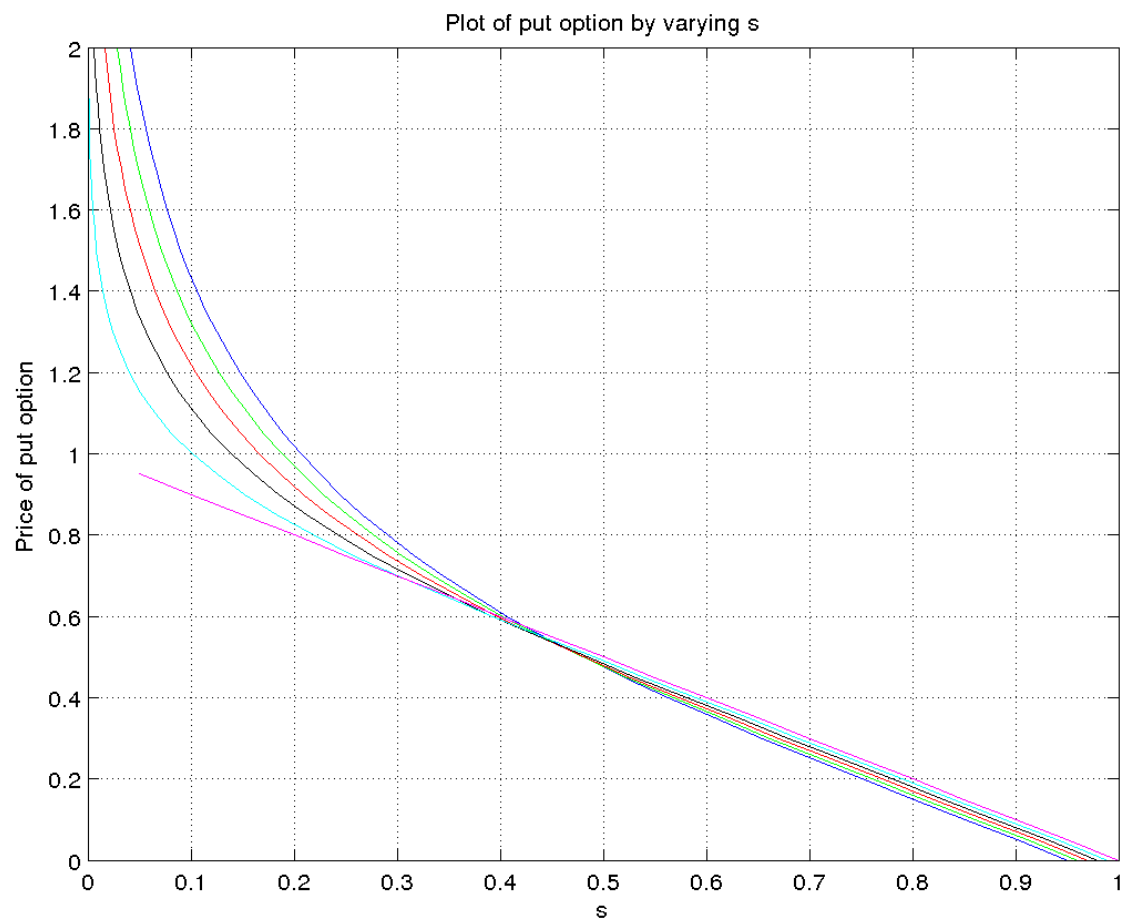
MA374 Assignment 7

Nikhil Agarwal
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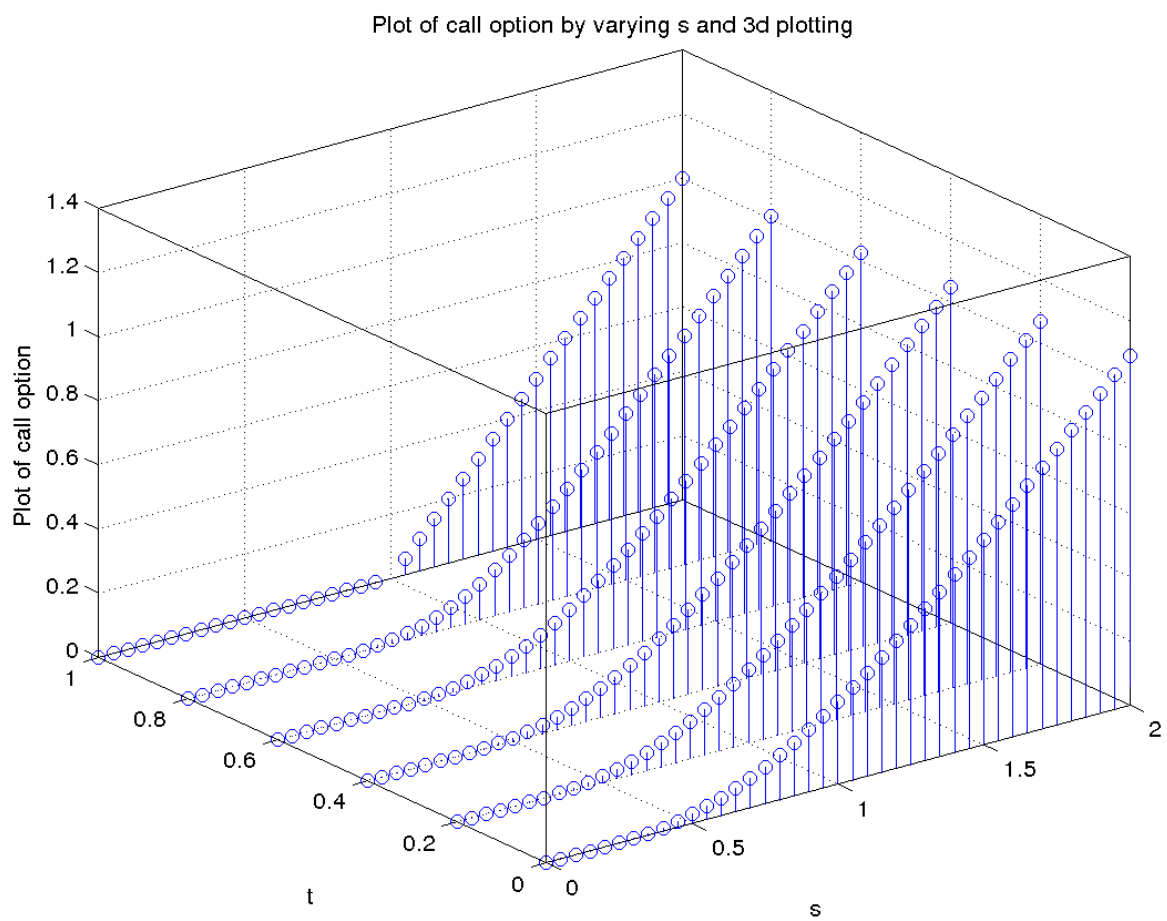
2. Plot of call option by varying s :-



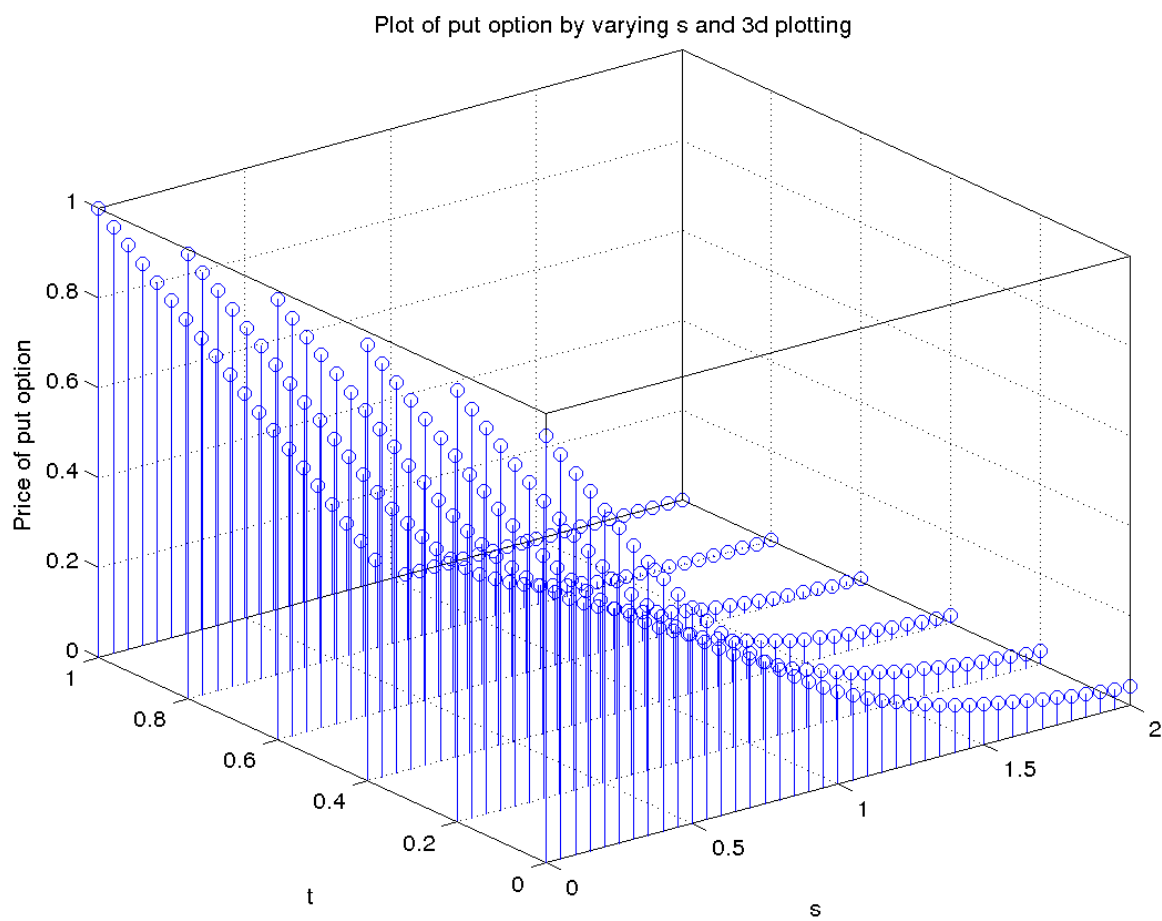
Plot of put option by varying s :-



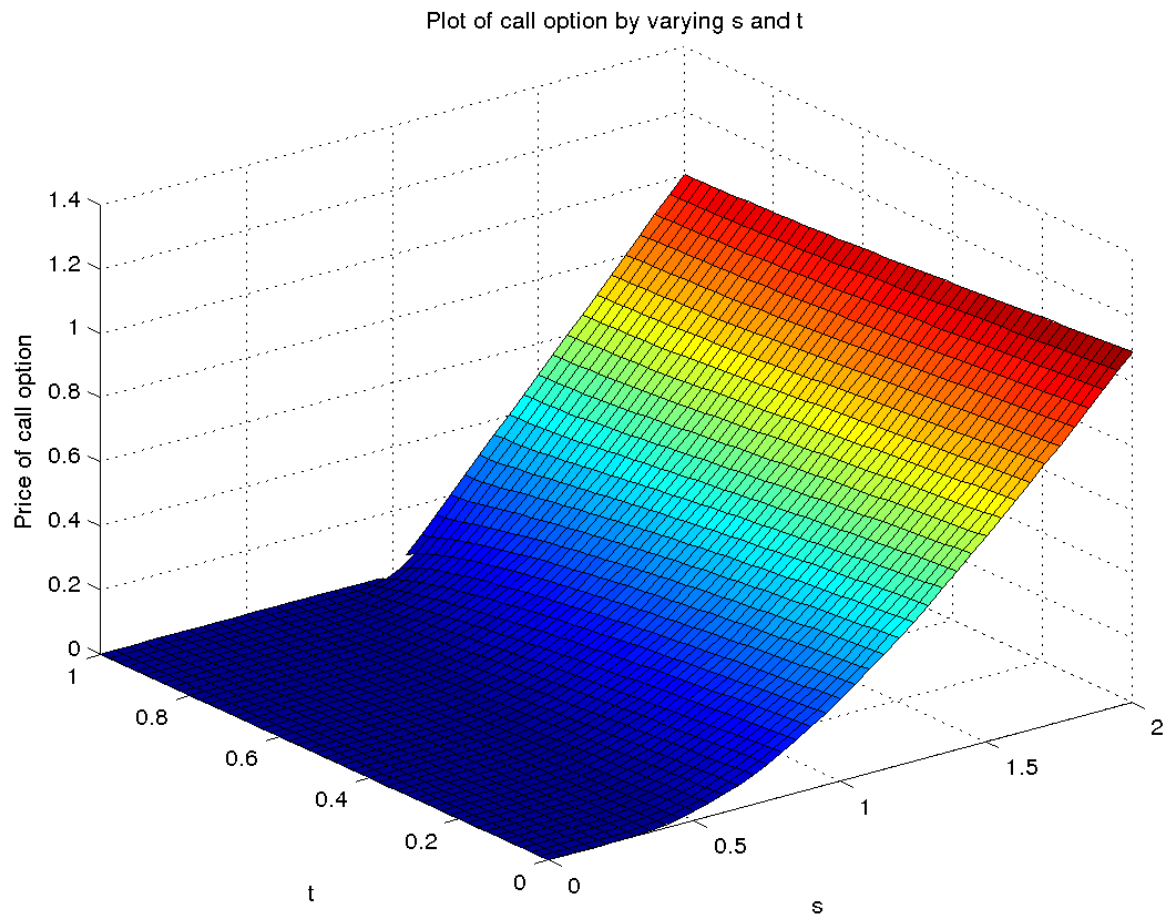
3D Plot of call option by varying s :-



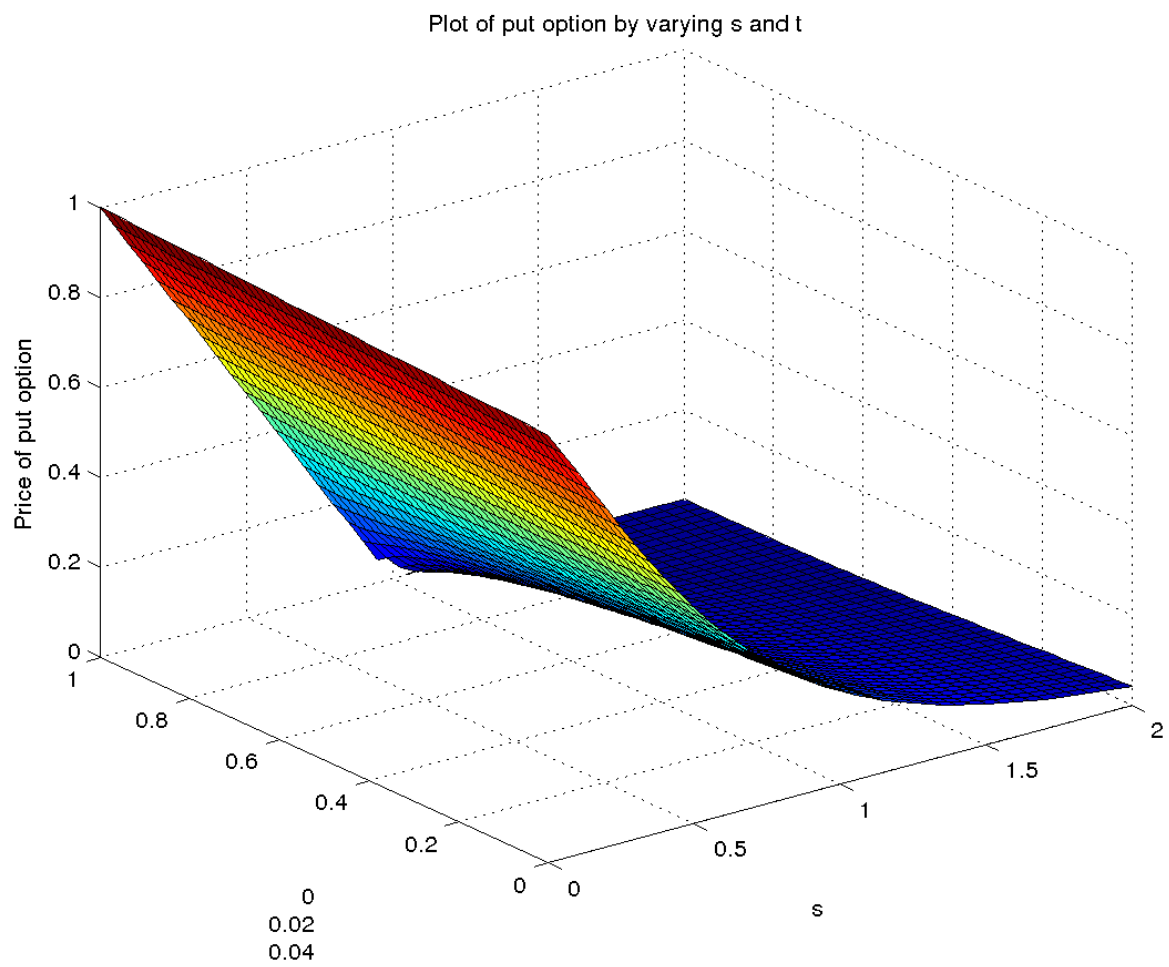
3D Plot of put option by varying s :-



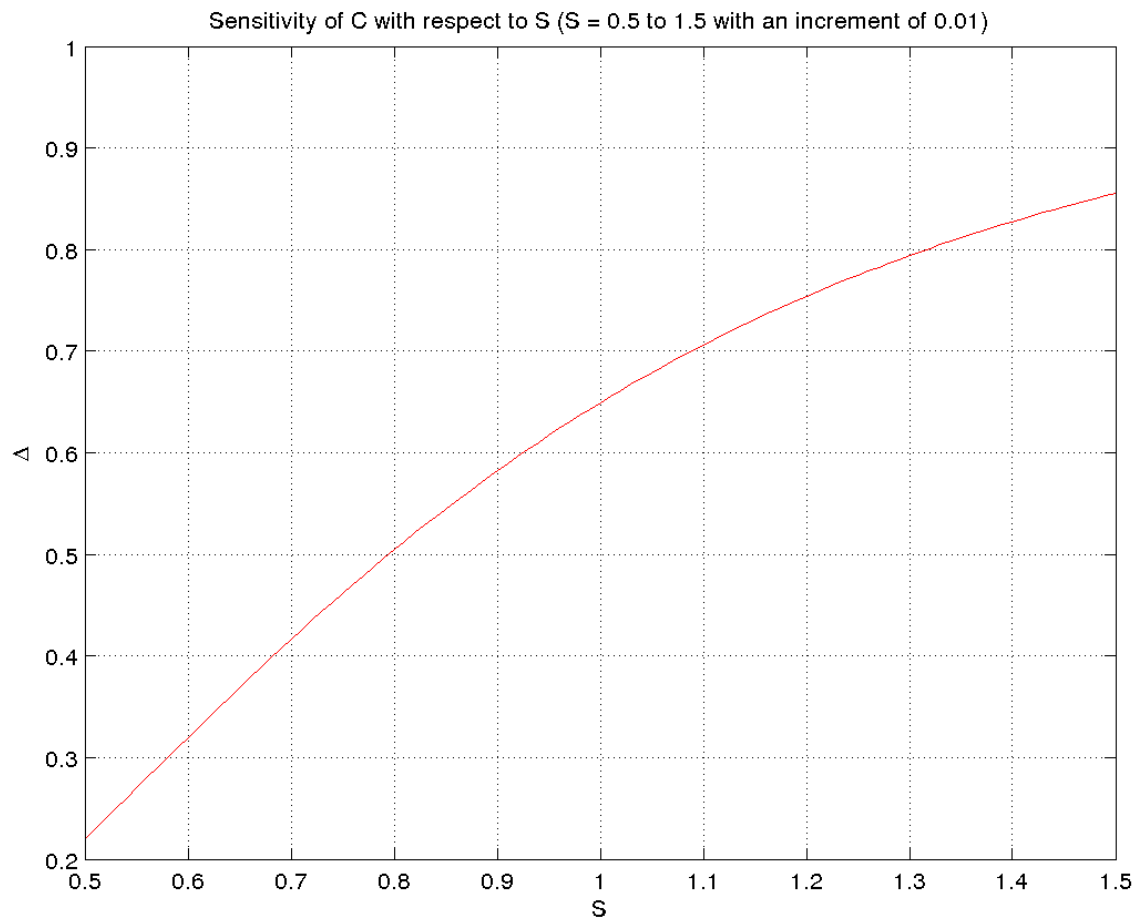
3. Plot of call option by varying s and t :-



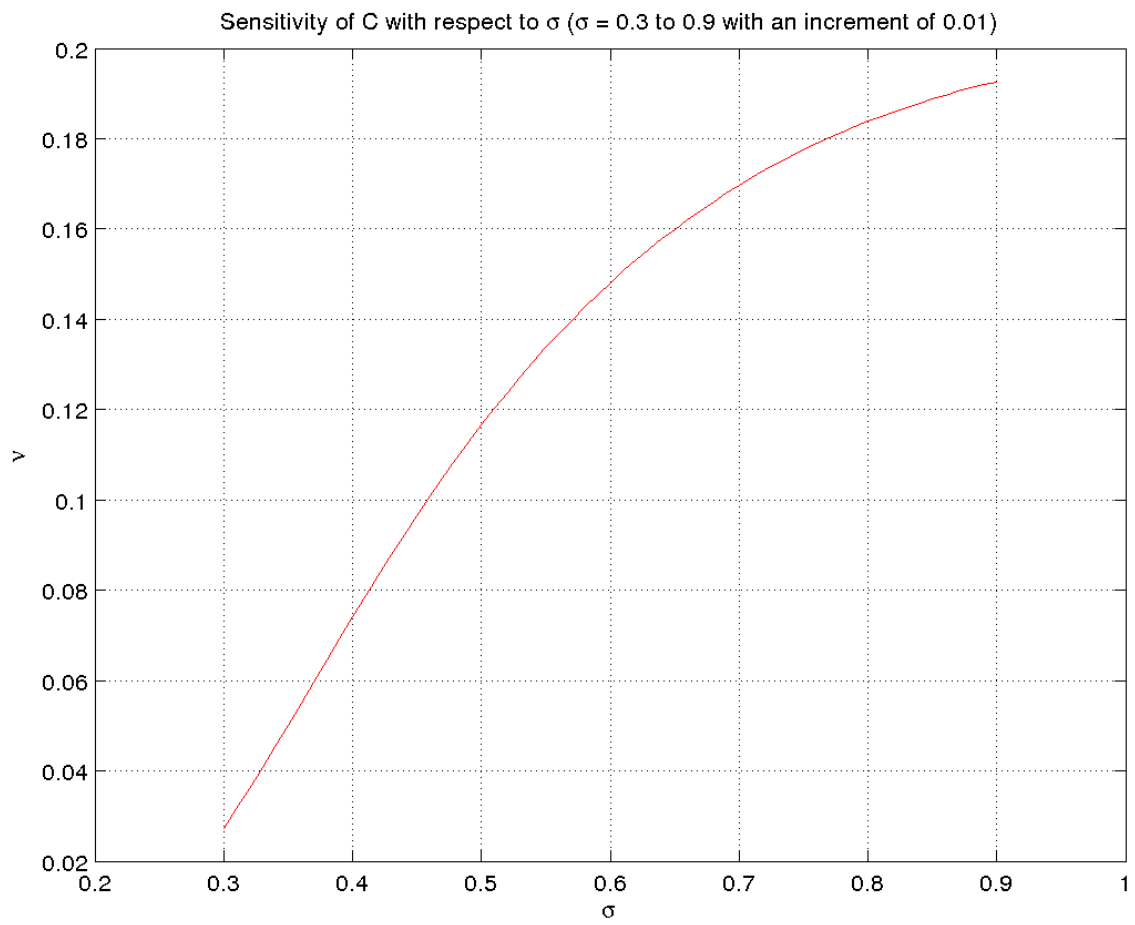
Plot of put option by varying s and t :-



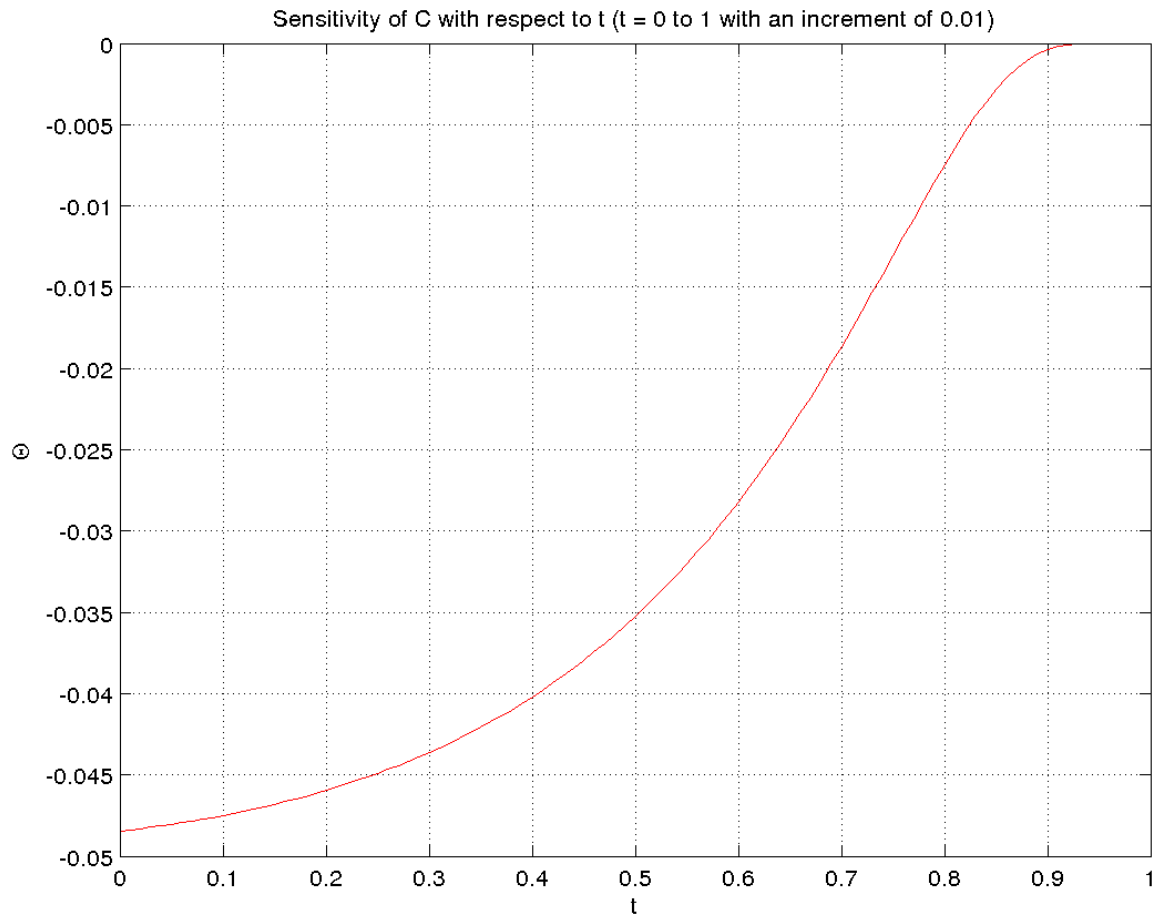
4. Sensitivity of C for changes in Stock Price :-



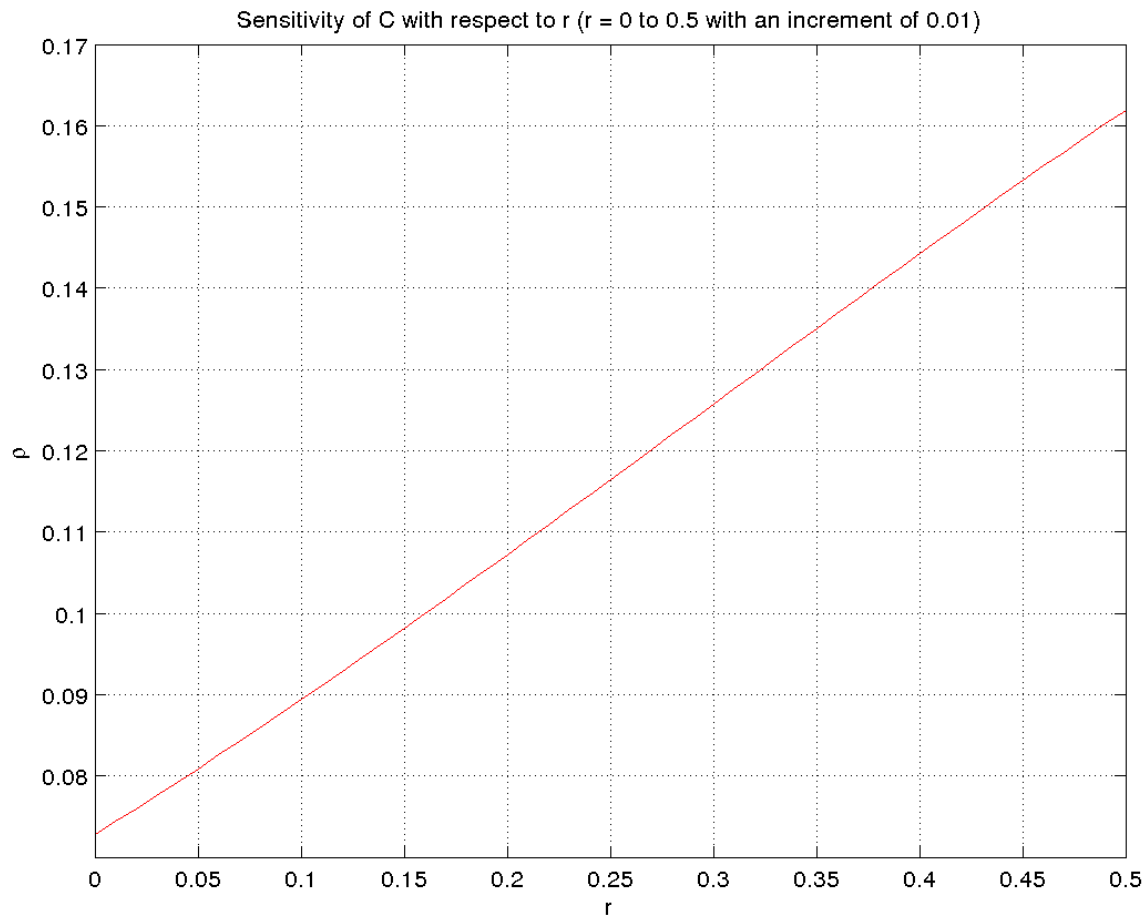
Sensitivity of C for changes in σ :-



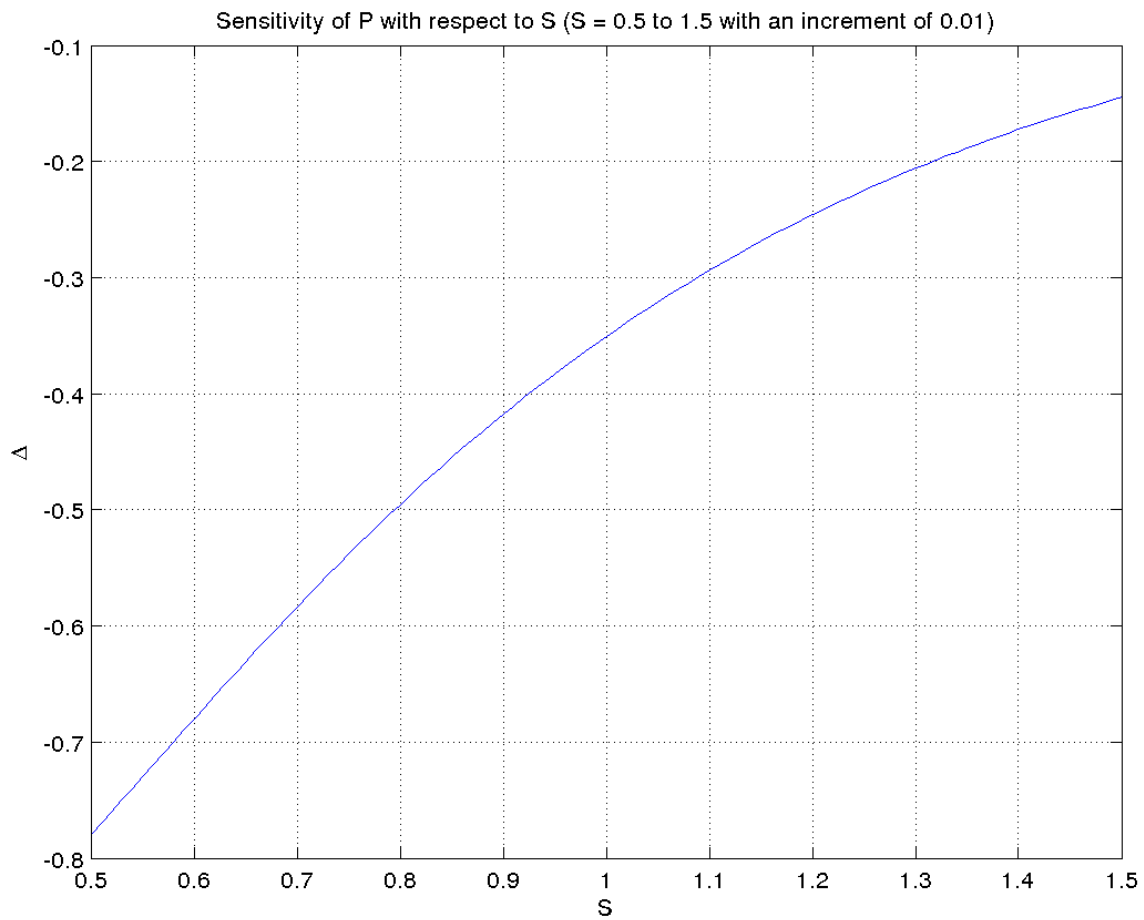
Sensitivity of C for changes in t :-



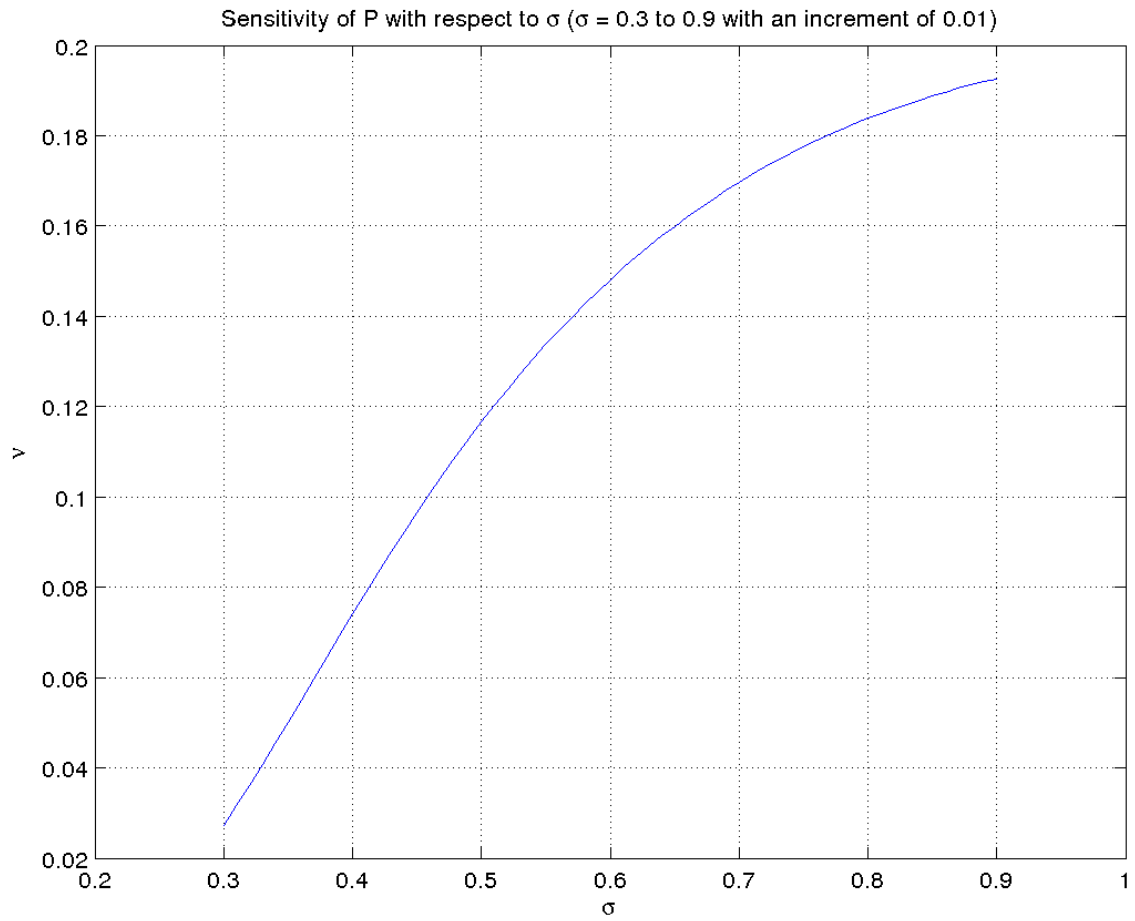
Sensitivity of C for changes in r :-



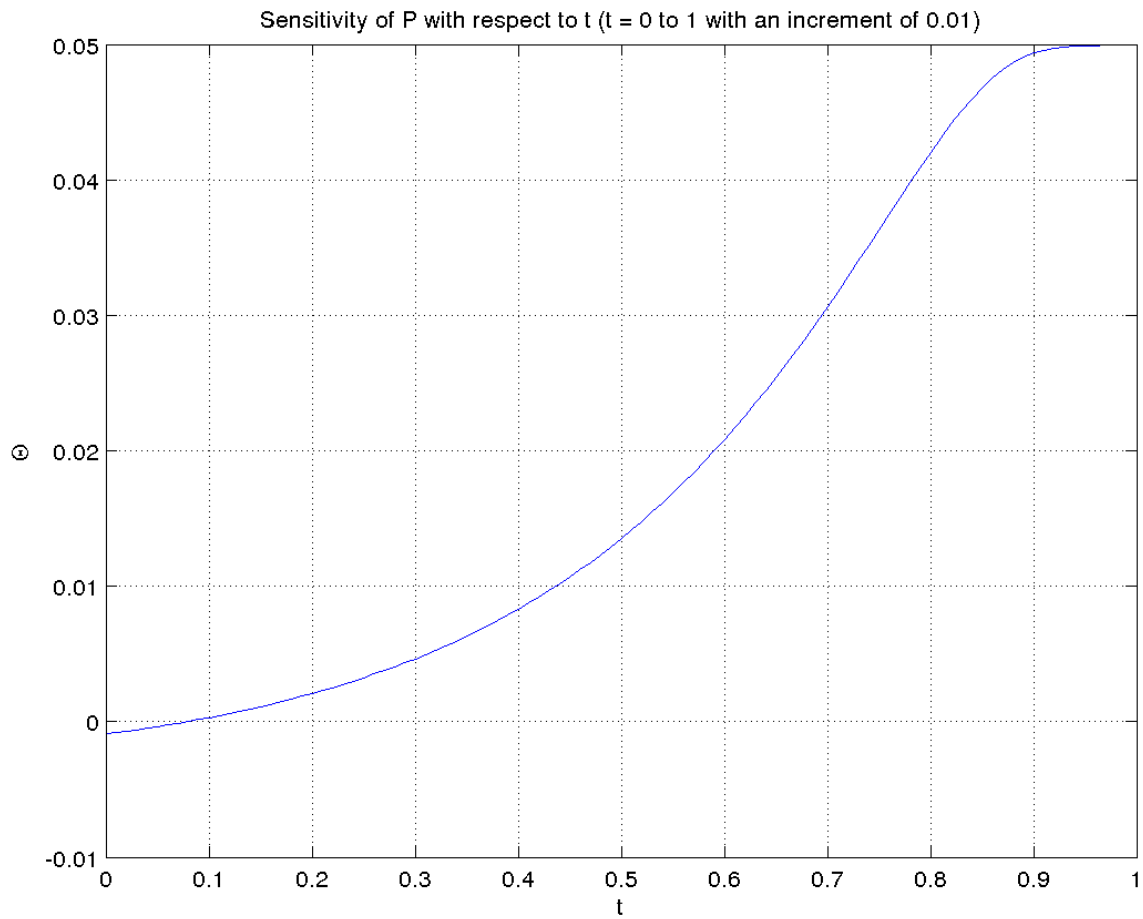
Sensitivity of P for changes in Stock Price :-



Sensitivity of P for changes in σ :-



Sensitivity of P for changes in t :-



Sensitivity of P for changes in r :-

