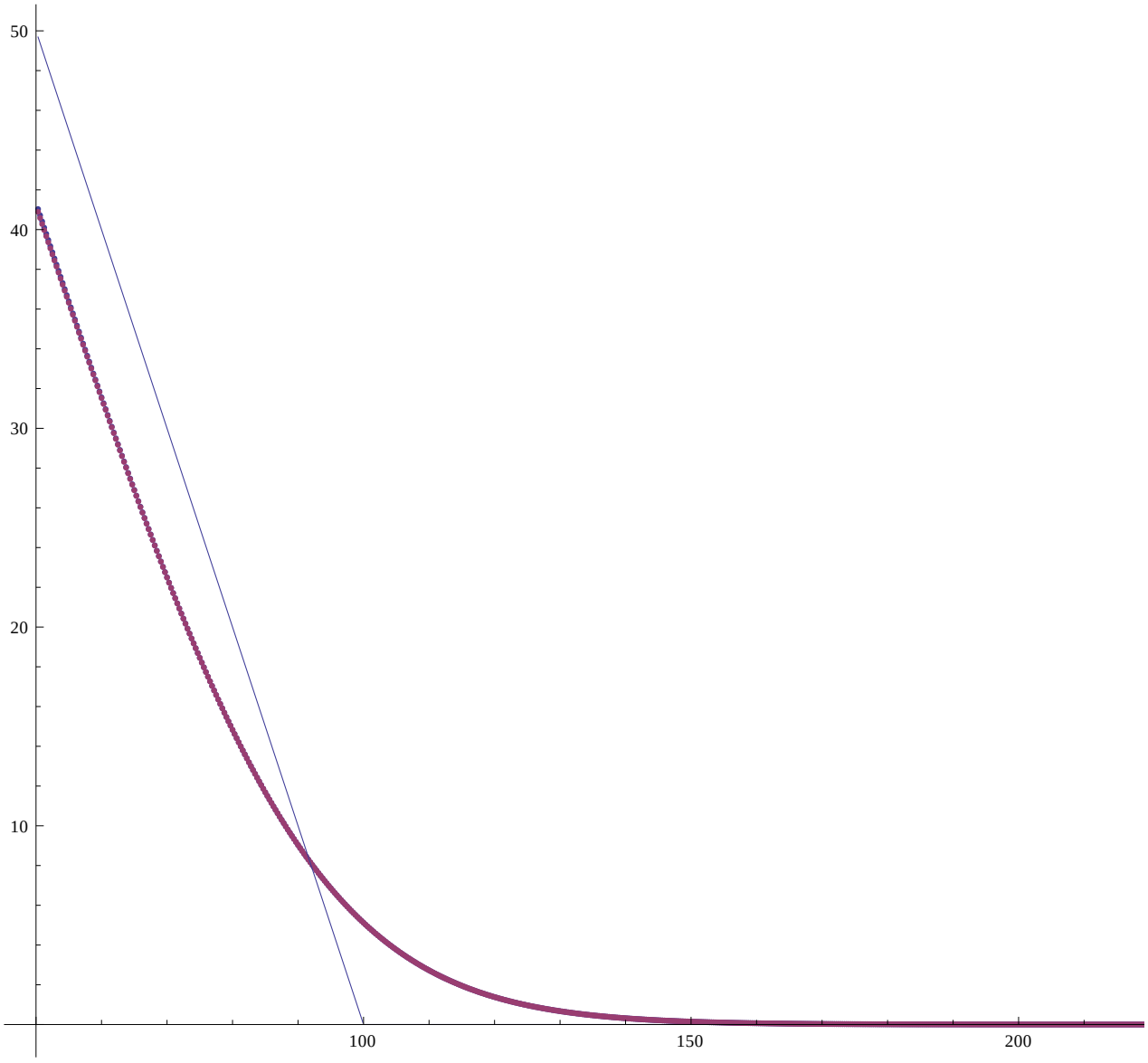
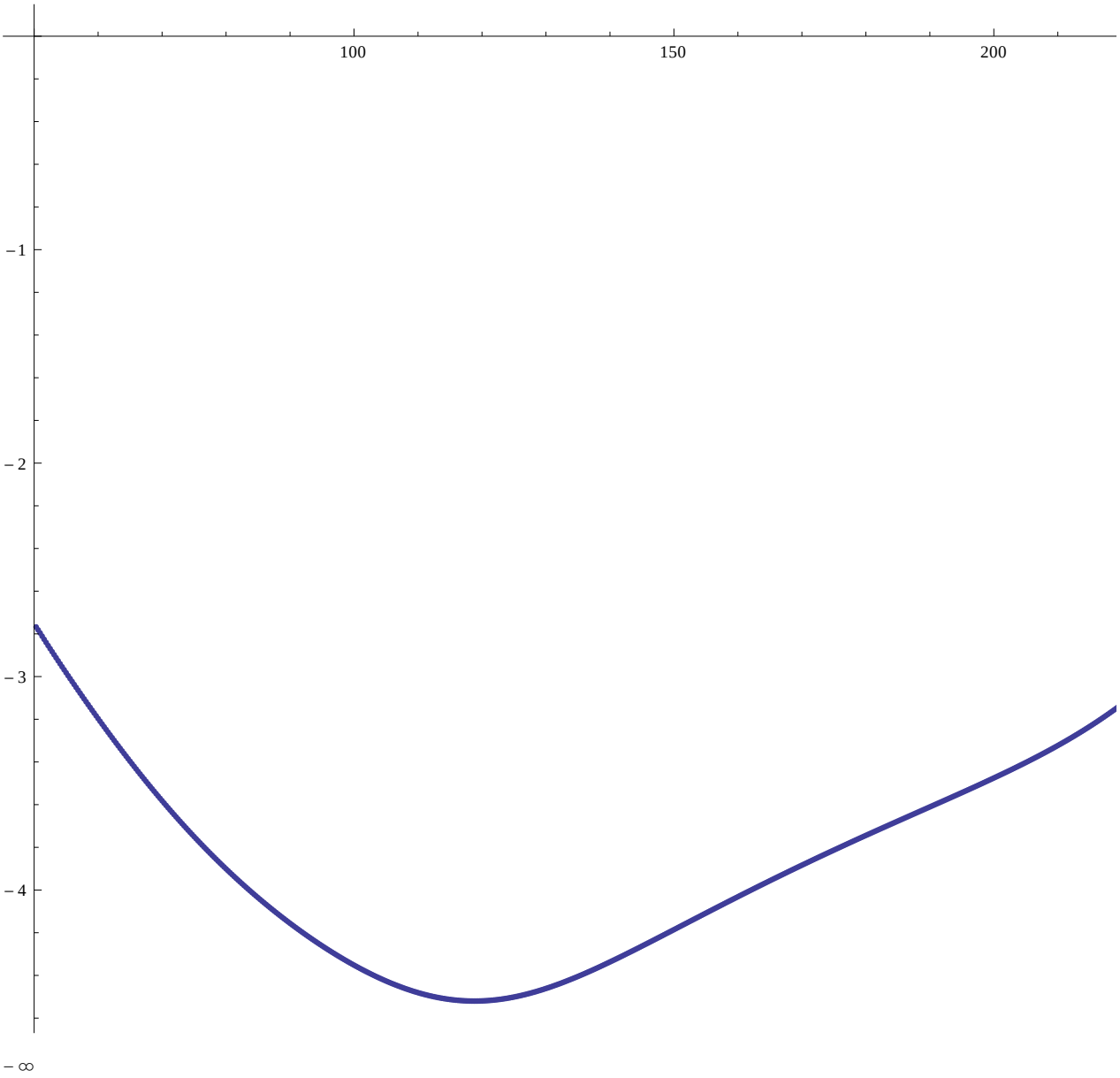
```
Exit[];

PrependTo[$Path, "D:\\Users\\Johannes\\Promotion\\SVN Rep\\Mathematica\\Packages"];
<< JoFin`

f[x_] := Log[If[x[[1]] == x[[2]], 10^(-15),
    Abs[x[[1]] - x[[2]]] / (Abs[x[[1]]] + Abs[x[[2]]])]] / Log[10]

σ = 0.2; ρ = 0.3; n = 2; r = 0.05; T = 2; k = 100;
{σ, d} = IsometricGeometricAverageParameters[σ, 0, ρ, n];
a = Import[
   "D:\\Users\\Johannes\\Promotion\\SVN Rep\\Programmierung\\Tridiagonal Solver
     Tests\\output\\cut.txt", "Table"];
nn = Length[a];
a = a[[ ;; nn]];
b = {#[[1]], BlackScholesPut[#[[1]], k, T, r, σ, d]} & /@ a;
(*b=c;*)
Show[ListPlot[{a, b}, PlotRange → All],
 Plot[Max[k - x , 0], {x, Min[a[[ ;; , 1]]], Max[a[[ ;; , 1]]]}, PlotRange → All ]]
(*ListPlot[Transpose[{a[[;;,1]],f/@Transpose[{a[[;;,2]],c[[;;,2]]}]}]]
 Max[Select[Transpose[{a[[;;,1]],f/@Transpose[{a[[;;,2]],c[[;;,2]]}]}],
    90≤ #[[1]]≤110&][[;;,2]]]*)
ListPlot[Transpose[{a[[ ;; , 1]], f /@ Transpose[{a[[ ;; , 2]], b[[ ;; , 2]]}]}]]
Max[Select[Transpose[{a[[ ;; , 1]], f /@ Transpose[{a[[ ;; , 2]], b[[ ;; , 2]]}]}],
   650 ≤ #[[1]] ≤ 670 &][[ ;; , 2]]]
```


50
40
30
20
10
100
150
200


100
150
200
−1
−2
−3
−4
−∞