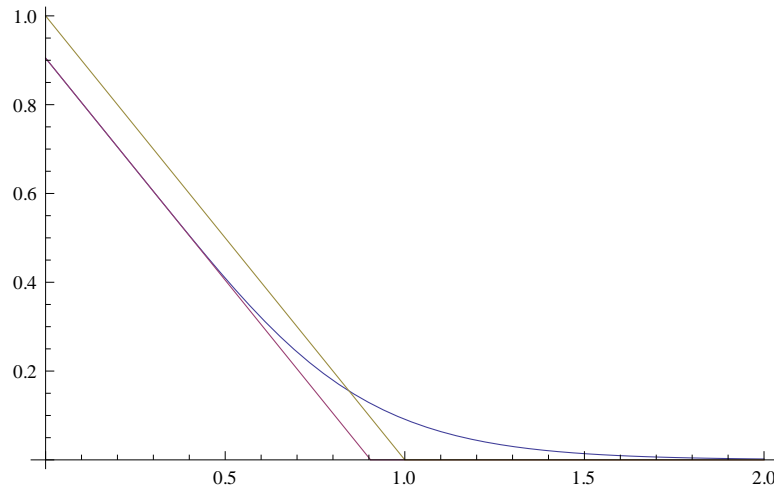


```

t = 2; k = 1; r = .05; g[t_, x_] :=
  FinancialDerivative[{"European", "Put"}, {"StrikePrice" → 1, "Expiration" → t},
    {"InterestRate" → r, "Volatility" → .25, "CurrentPrice" → x, "Dividend" → 0}]
h[t_, x_] := FinancialDerivative[{"European", "Call"},
  {"StrikePrice" → 1, "Expiration" → t},
    {"InterestRate" → r, "Volatility" → .25, "CurrentPrice" → x, "Dividend" → 0}]

Plot[{g[t, x], Max[Exp[-t r] k - x, 0], Max[k - x, 0]}, {x, 0, 2}]

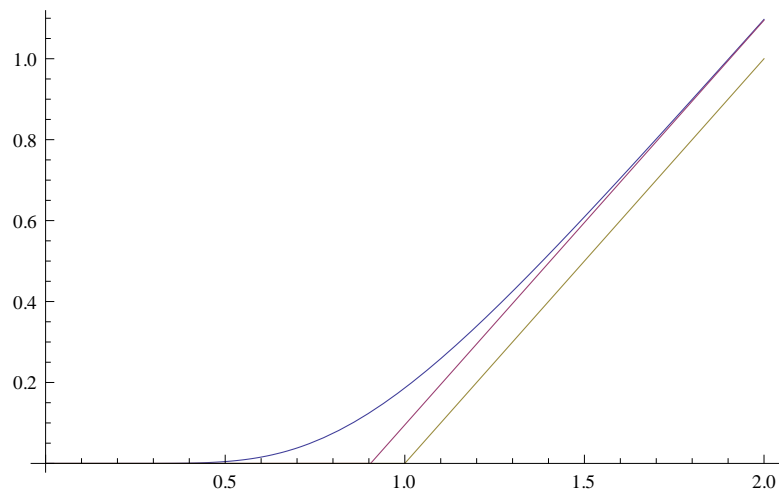
```



```

Plot[{h[t, x], Max[-Exp[-t r] k + x, 0], Max[-k + x, 0]}, {x, 0, 2}]

```



```

dg[t_, x_] := FinancialDerivative[{"European", "Put"},
  {"StrikePrice" → 1, "Expiration" → t}, {"InterestRate" → r,
    "Volatility" → .25, "CurrentPrice" → x, "Dividend" → 0}, {"Gamma"}]

```

```
Plot[{100 Sign[x - Exp[-t r - σ √t / 2] k], dg[t, x],
      Max[Exp[-t r] k - x, 0], Max[k - x, 0]}, {x, 0, 2}, PlotRange → {0, 2}]
```

