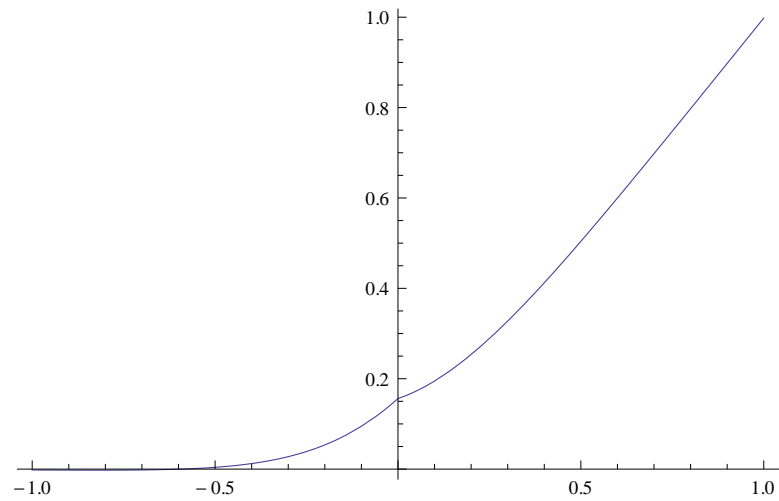```
n =.

n[x_] := CDF[NormalDistribution[0, 1], x]

v[t_, x_, s_] := Max[x, 0] + n[d[t, x, s]] -
    (1 + Abs[x]) n[d[t, x, s] - s Sqrt[t]] + 1 / 2 (d[t, x, s] s Sqrt[t] - 1) n[d[t, x, s]] +
    1 / 2 (1 + Abs[x]) n[d[t, x, s] - s Sqrt[t]] + s / 2 Sqrt[t] ns[d[t, x, s]];

Exit[]

ns[x_] := CDF[NormalDistribution[0, 1], x];

d[t_, x_, s_] := (-Log[1 + Abs[x]] + s ^ 2 / 2 t) / s / Sqrt[t]

t = 1; x = 0; s = 0.3; 100 * v[t, x, s]

15.6152

Plot[v[1, x1, s], {x1, -1, 1}]
```



```
Log[E]

1
```