

```

Exit[];

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

po[x_, y_] := Max[k - Sqrt[x y], 0]

a = Import[
  "D:\\Users\\Johannes\\Promotion\\SVN Rep\\Programmierung\\Tridiagonal Solver
  Tests\\output\\sol.txt", "Table"];
σ = 0.2; ρ = 0.3; n = 2; r = 0.05; T = 2; k = 100;
{σ, d} = IsometricGeometricAverageParameters[σ, 0, ρ, n];
s = {#[[1]], #[[2]], BlackScholesPut[Sqrt[#[[1]] #[[2]]], k, T, r, σ, d]} & /@ a;
d = {#[[1]], #[[2]], Log[Abs[#[[3]] / #[[4]] - 1]] / Log[10]} & /@
  Transpose[Append[Transpose[a], s[[;;, 3]]]];
p = {#[[1]], #[[2]], po[#[[1]], #[[2]]]} & /@ a;
dp = {#[[1]], #[[2]], #[[3]] - po[#[[1]], #[[2]]]} & /@ a;
ListPlot3D[a, PlotRange → All]
(*Show[ListPointPlot3D[a, PlotRange → All], ListPlot3D[a, PlotRange → All, Mesh → None]]*)

ListPointPlot3D[
  {#[[1]], #[[2]], po[#[[1]] - 4, #[[2]]] - po[#[[1]], #[[2]]]} & /@ a, PlotRange → {0, 50}]

ListPlot3D[p, PlotRange → All]

ListPlot3D[s, PlotRange → All]

ListPlot3D[d, PlotRange → All]

#

ListPlot3D[dp, PlotRange → All]

```