

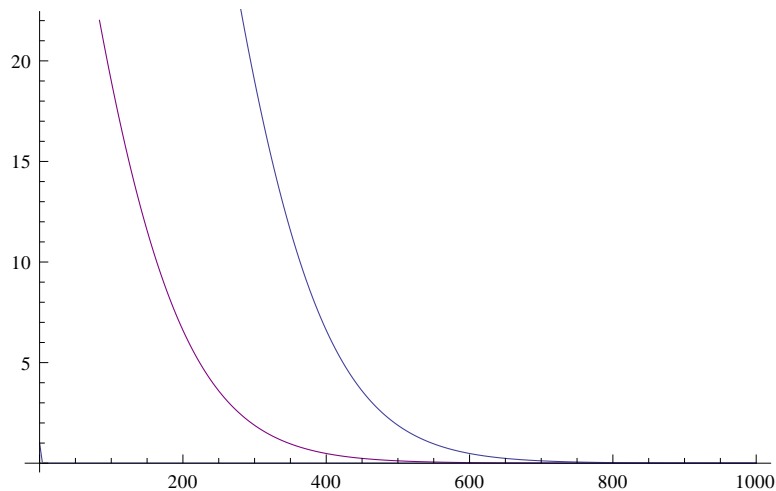
```

Exit[];

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

a = Import[
  "D:\\Users\\Johannes\\Promotion\\SVN Rep\\Programmierung\\Tridiagonal Solver
  Tests\\output\\a.txt", "Table"][[1]];
n = Length[a]; nn = Round[n]; h = 250.0 / n;
σ = 0.2; r = 0.05; T = 2; k = 100;
b = Table[BlackScholesPut[j h, k, T, r, σ, 0], {j, 1, nn}];
bs = Table[BlackScholesPutDelta[j 5.0 / n, 1.0, 2.0, 0.05, 0.2, 0], {j, 2, nn - 1}];
bSS = Table[BlackScholesPutGamma[j 5.0 / n, 1.0, 2.0, 0.05, 0.2, 0], {j, 2, nn - 1}];
Show[ListLinePlot[a[[;; nn]], PlotStyle → Purple],
  ListLinePlot[b], Plot[Max[1 - x h, 0], {x, 0, nn}]]
Show[ListLinePlot[CentralDifferences[a][[;; nn]] / h / 2, PlotStyle → Purple],
  ListLinePlot[bs]]
Show[ListLinePlot[Differences[a, 2][[;; nn]] / h ^ 2, PlotStyle → Purple],
  ListLinePlot[bSS]]
ListPlot[(a[[;; nn]] - b) / Norm[b], PlotRange → All]
ListPlot[(CentralDifferences[a][[;; nn - 2]] / h / 2 - bs) / Norm[bs], PlotRange → All]
ListPlot[(Differences[a, 2][[;; nn - 2]] / h ^ 2 - bSS) / Norm[bSS], PlotRange → All]

```



```

Part::take: Cannot take positions 1 through 1000 in
{-0.498115, -0.496887, -0.495682, -0.494496, -0.493328, -0.492175, -0.491036, -0.489908,
-0.48879, -0.48768, -0.486576, -0.485476, -0.484381, -0.483287, -0.482194, -0.481101,
<<20>>, -0.456522, -0.455225, -0.453914, -0.452588, -0.451247, -0.449892, -0.448521, -
0.447135, -0.445734, -0.444318, -0.442886, -0.441439, -0.439976, -0.438498, <<948>>}.
>>

Part::take: Cannot take positions 1 through 1000 in
{-0.498115, -0.496887, -0.495682, -0.494496, -0.493328, -0.492175, -0.491036, -0.489908,
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<<20>>, -0.456522, -0.455225, -0.453914, -0.452588, -0.451247, -0.449892, -0.448521, -
0.447135, -0.445734, -0.444318, -0.442886, -0.441439, -0.439976, -0.438498, <<948>>}.
>>

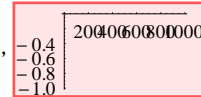
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ListLinePlot::lpln :

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    0.447135, -0.445734, -0.444318, -0.442886, -0.441439, -0.439976, -0.438498, <<948
    >>}[1 ;; 1000] is not a list of numbers or pairs of numbers. >>
```

Show::gcomb : Could not combine the graphics objects in

```
Show[ListLinePlot[2. {-0.498115, -0.496887, -0.495682, -0.494496, -0.493328, -0.492175, -
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    0.439976, -0.438498, <<948>>}[1 ;; 1000], PlotStyle -> <<1>>],
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>>

Show[ListLinePlot[

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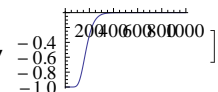
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PlotStyle → RGBColor[0.5, 0, 0.5], 

Part::take: Cannot take positions 1 through 1000 in

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0.000674058, 0.000681546, 0.000689098, 0.000696703, 0.000704352, 0.000712037,
0.000719749, 0.000727479, 0.00073522, 0.000742963, <<948>>}. >>

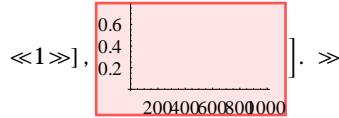
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ListLinePlot::lpm :

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0.0007352195919985149`, 0.0007429634389986006`, \(<< 948 >>\)\), "I", RowBox[{"1",
";;"}, RowBox[{"", \(<< 4 >>\), ""}], "I"}]] is not a list of numbers or pairs of numbers. >>
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Show::gcomb : Could not combine the graphics objects in

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Show[ListLinePlot[

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 2.86038×10^{-7} , 2.821×10^{-7} , 2.78219×10^{-7} , 2.74394×10^{-7} , 2.70624×10^{-7} ,
 2.66908×10^{-7} , 2.63245×10^{-7} , 2.59634×10^{-7} , 2.56076×10^{-7} , 2.52569×10^{-7} ,
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 4.89527×10^{-8} , 4.85407×10^{-8} , 4.81366×10^{-8} , 4.77402×10^{-8} , 4.73515×10^{-8} ,

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4.51757 × 10-8, 4.48383 × 10-8, 4.45078 × 10-8, 4.41843 × 10-8, 4.38676 × 10-8,
4.35576 × 10-8, 4.32543 × 10-8, 4.29576 × 10-8, 4.26674 × 10-8, 4.23836 × 10-8,
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4.08121 × 10-8, 4.05714 × 10-8, 4.03365 × 10-8, 4.01075 × 10-8, 3.98843 × 10-8,
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3.86621 × 10-8, 3.84774 × 10-8, 3.8298 × 10-8, 3.81238 × 10-8, 3.79548 × 10-8,
3.77909 × 10-8, 3.7632 × 10-8, 3.74782 × 10-8, 3.73293 × 10-8 }[[1 ;; 1000]],

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PlotStyle → RGBColor[0.5, 0, 0.5]],

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