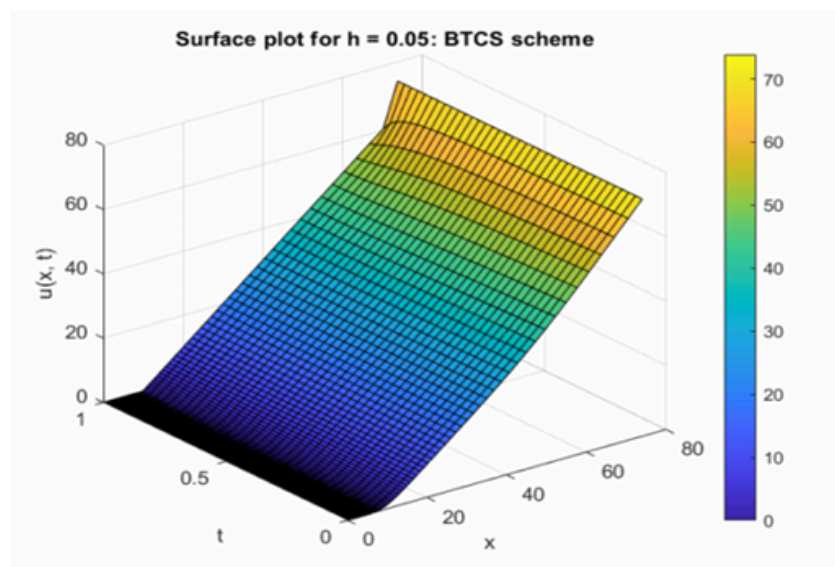
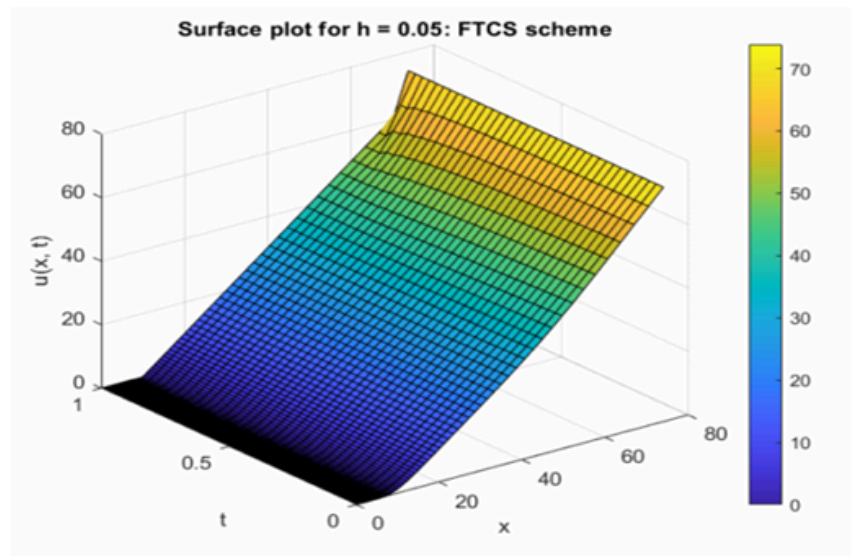
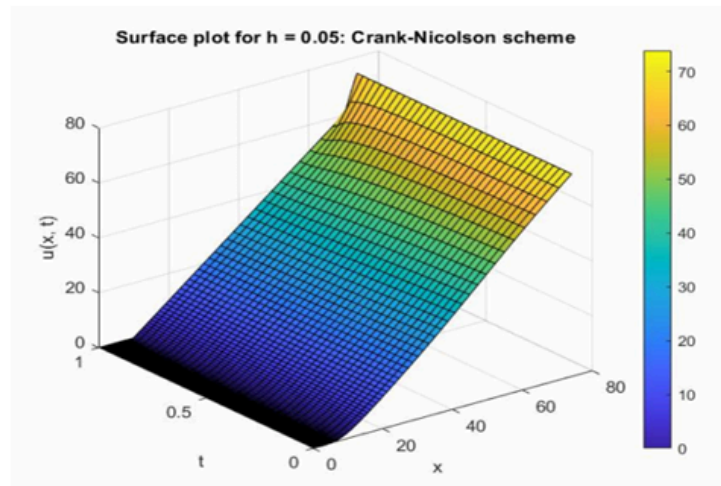


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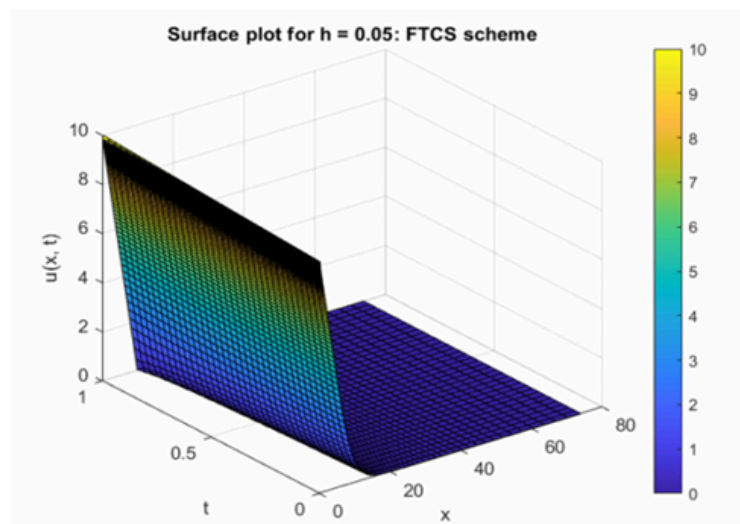
**Q1) Ans:** The surface plots for the solution of Black Scholes PDE for European call using different schemes :-

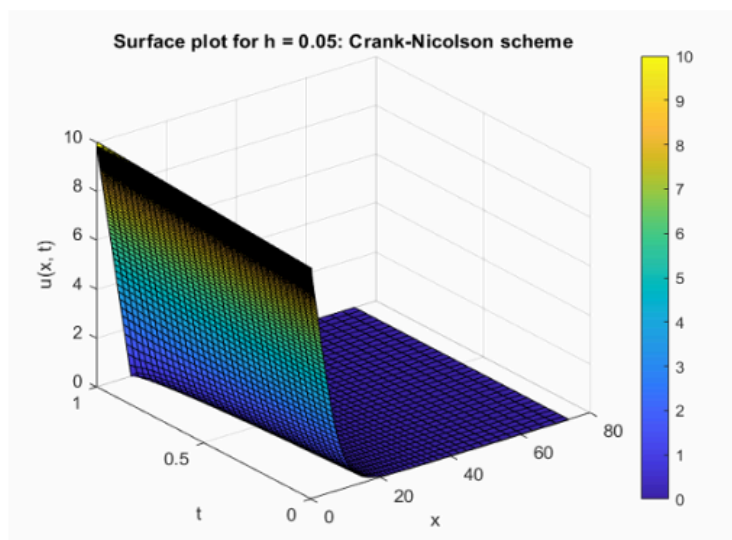
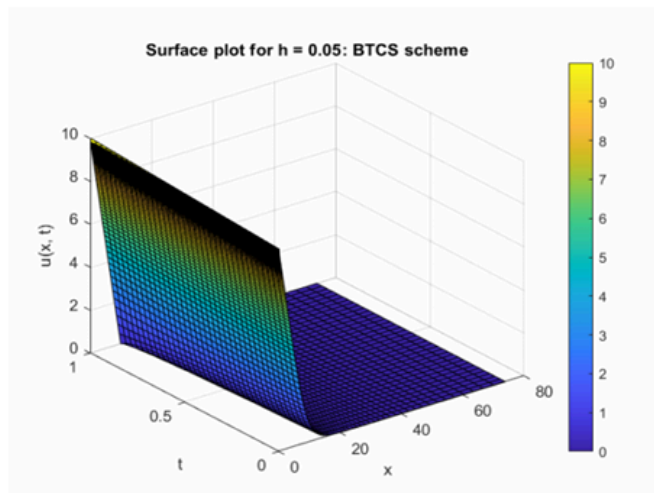




**Observation:-** we can observe that the price of European Call increases as  $S$  increases, and the surface formed is within the theoretical expectation.

**Q2) Ans:** The surface plot for the solution of Black Scholes PDE for European Put using different Schemes : -





**Observation:-** We can observe that the price of European Put decreases as  $S$  increases, and so the surface form is within the theoretical expectations.