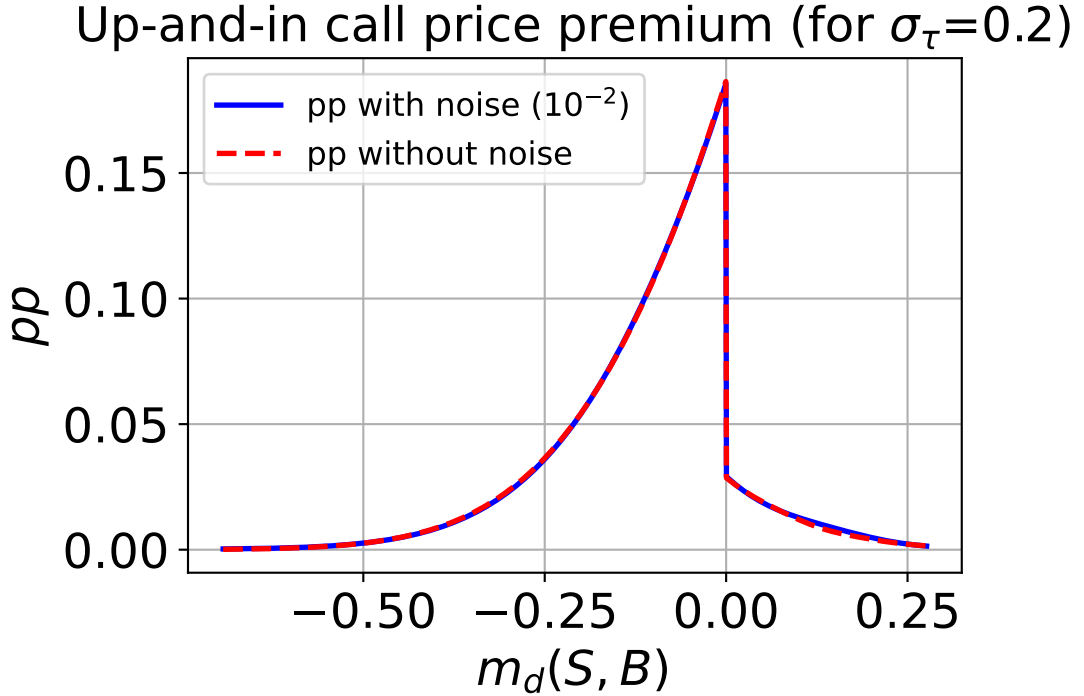
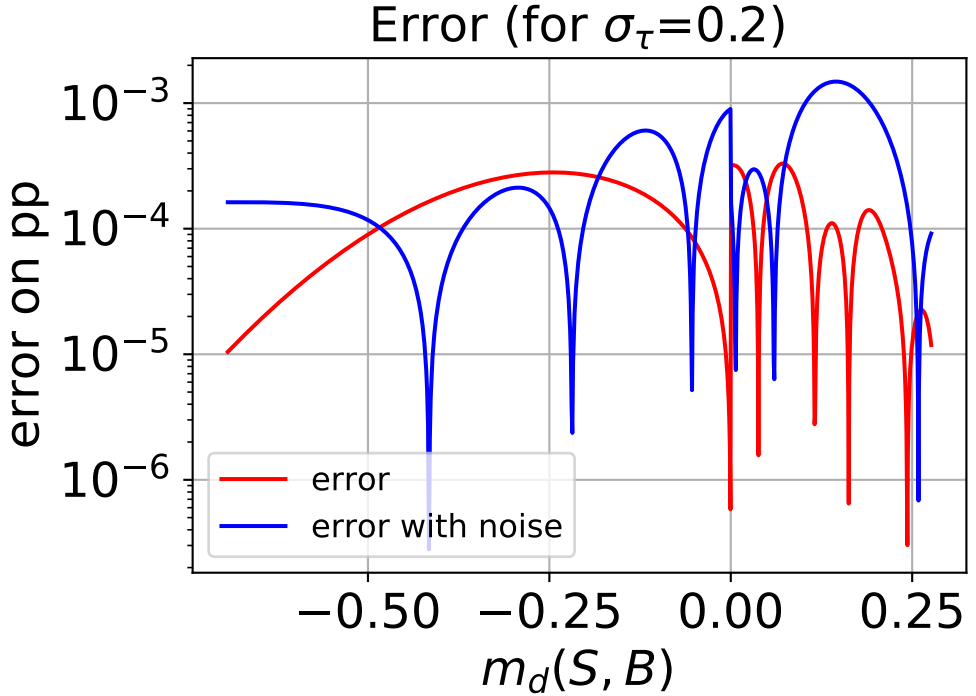

Up-and-in call price premium (for σ_τ=0.2)
pp with noise (10^{-2})
pp without noise
pp
0.15
0.10
0.05
0.00
−0.50
−0.25
0.00
0.25
$m_d(S,B)$


Error (for σ_τ=0.2)
error on pp
10^{-3}
10^{-4}
10^{-5}
10^{-6}
error
error with noise
−0.50
−0.25
0.00
0.25
$m_d(S,B)$