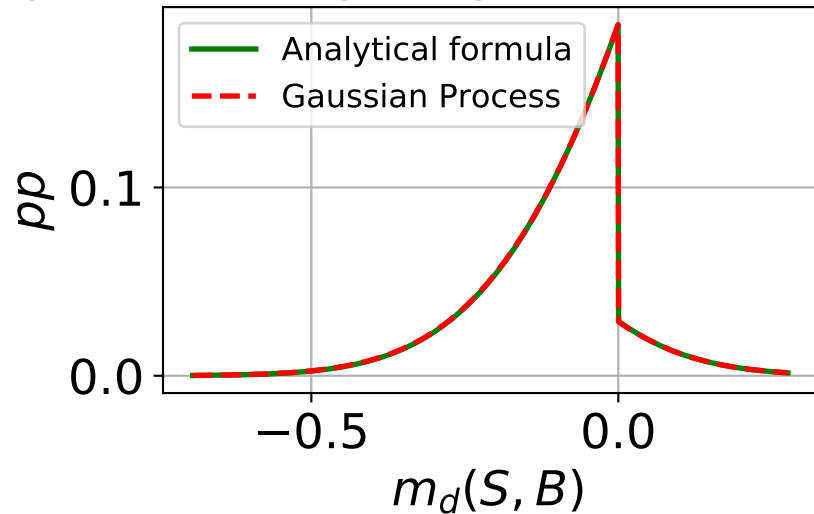


Up-and-in call price premium (for  $\sigma_\tau=0.2$ )



Error on Price premium

