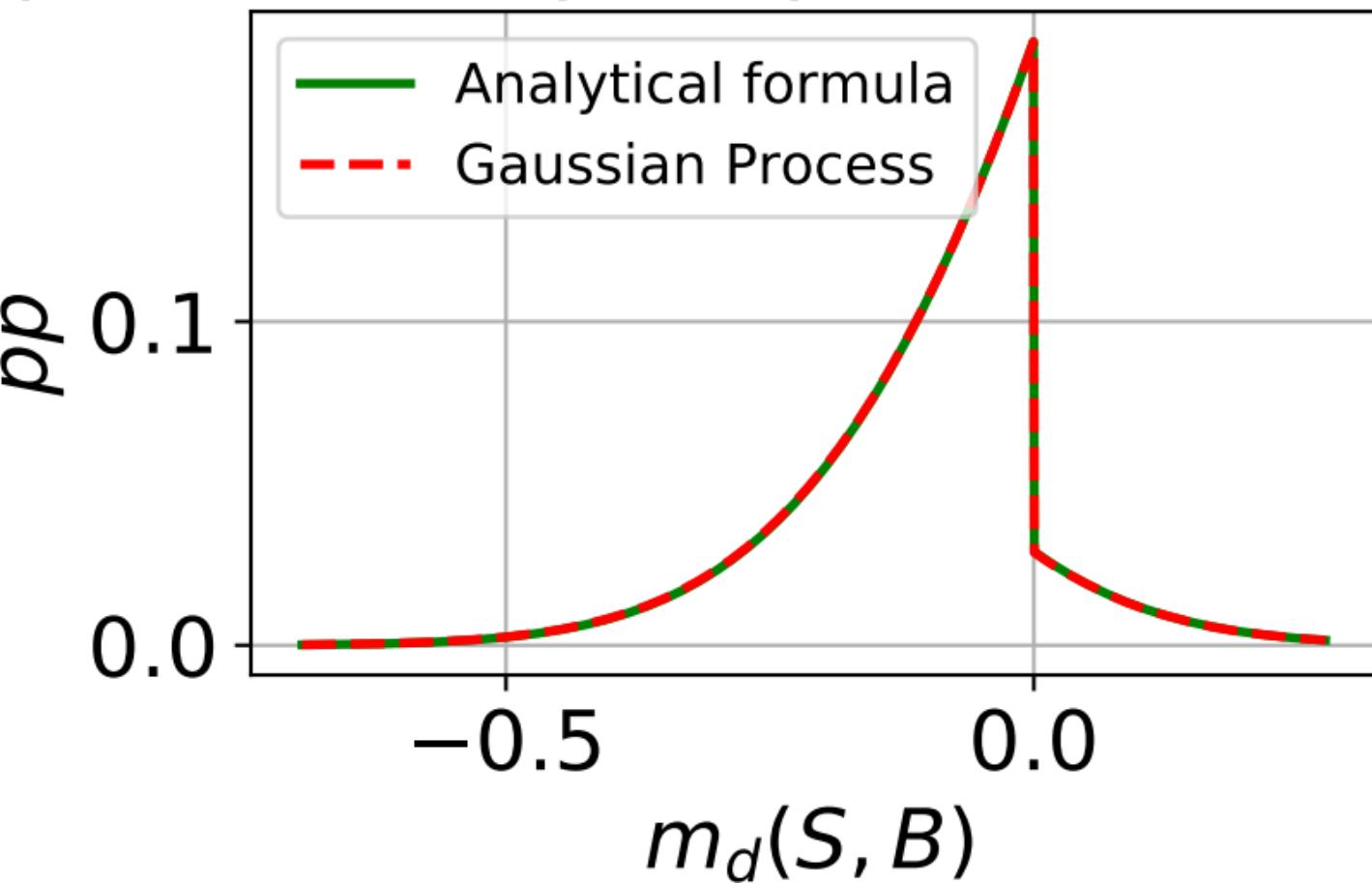


Up-and-in call price premium (for $\sigma_\tau=0.2$)



Error on Price premium

