b) We now wish to compute option price for a monotonically increasing range of underlying values of S, for example 10, 11, 12, ..., 50. To this end, the output will be a vector and this exercise entails calling the exact option pricing formulae) for each value S and each computed option price will be stored in a

std::vector<double> object. It will be useful to write a global function that produces a mesh array of double separated by a mesh size h. Print the output in Excel.

The working code is in the Exercise Level 9\Exercise E\Section - b\Exercise Eb alongwith the output present in the Section - b directory