MA 473: Computational Finance

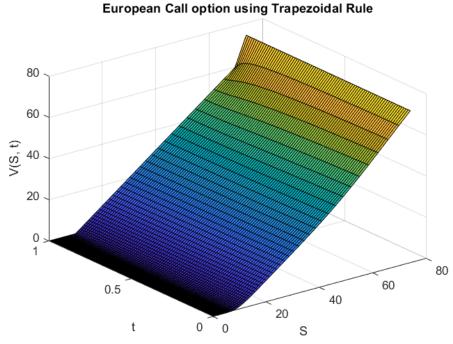
<u>Lab – 9</u>

Name - Vishisht Priyadarshi

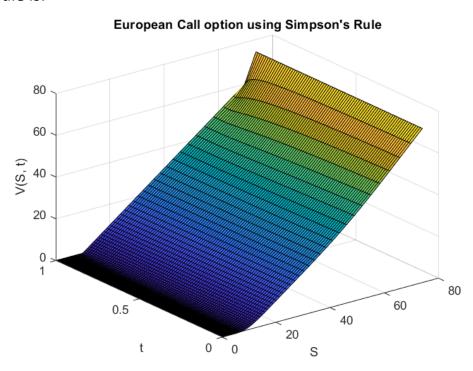
Roll No - 180123053

1 QUESTION - 1:

a) The plot for the European Call option using FEM with linear basis function and Trapezoidal rule is:

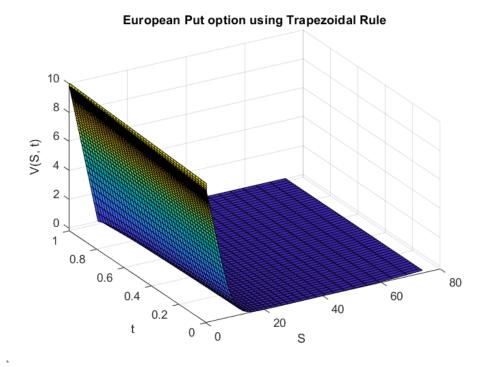


b) The plot for the European Call option using FEM with linear basis function and Simpson's rule is:



2 QUESTION - 2:

a) The plot for the European Put option using FEM with linear basis function and Trapezoidal rule is:



b) The plot for the European Put option using FEM with linear basis function and Simpson's rule is:

