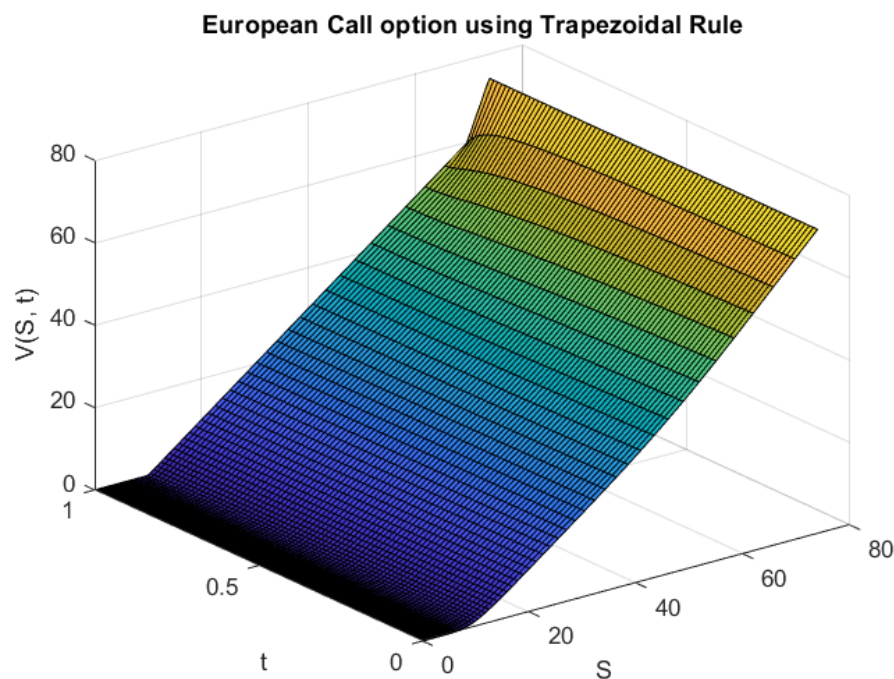
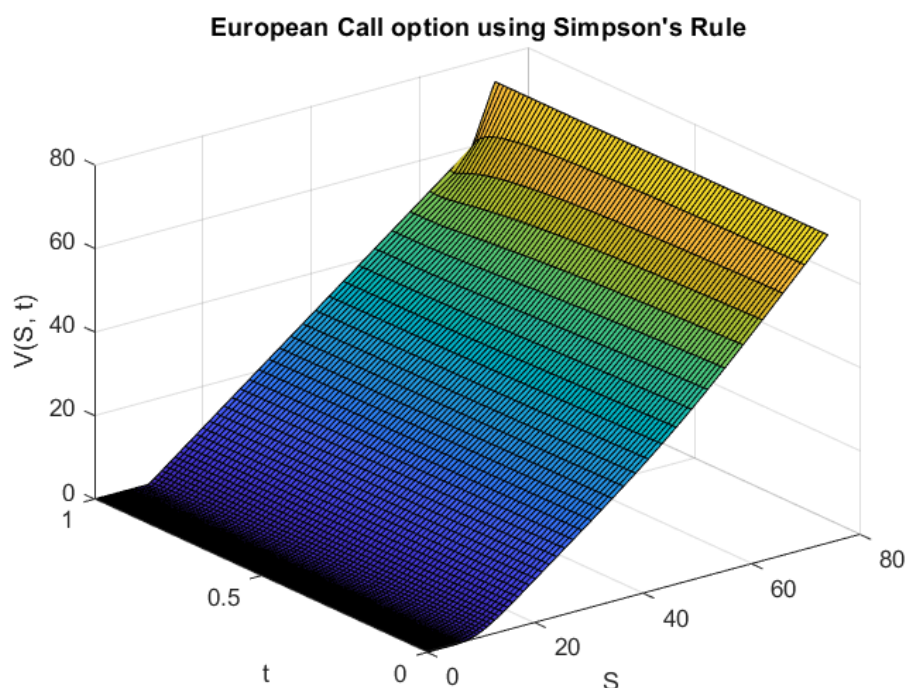


1 QUESTION - 1:

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

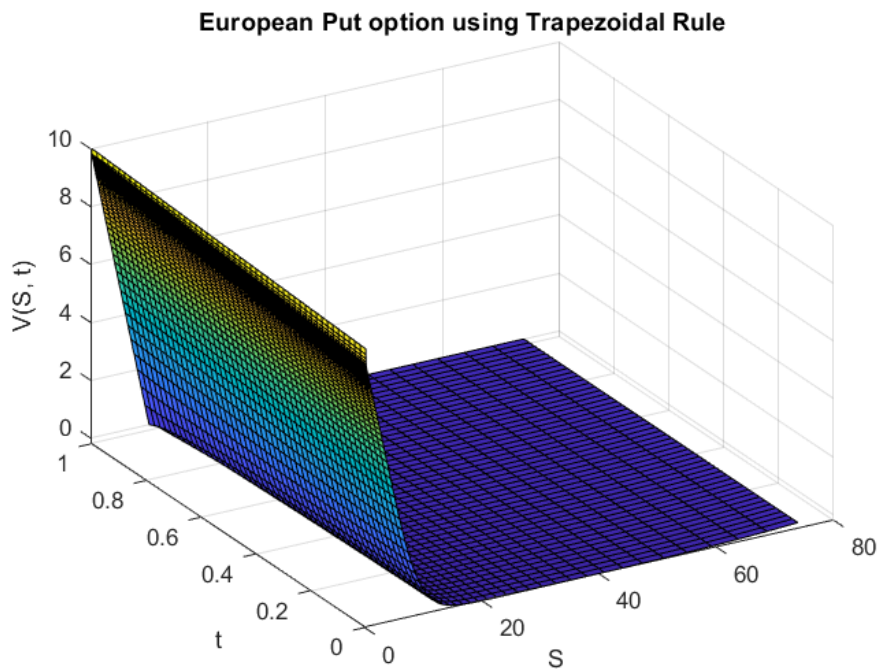


- b) The plot for the European Call option using FEM with linear basis function and Simpson's rule is:



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:

