MA 473: Computational Finance

Lab – 7

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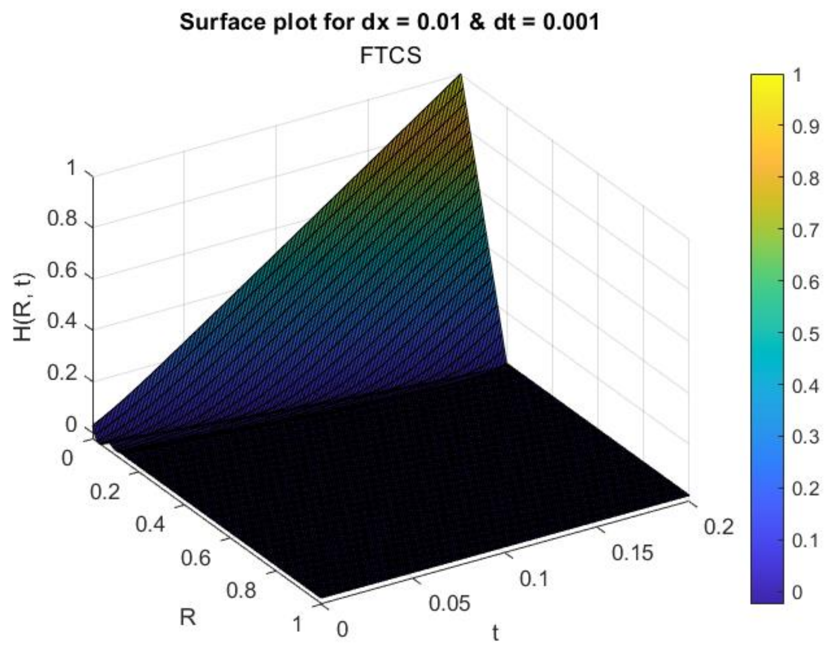
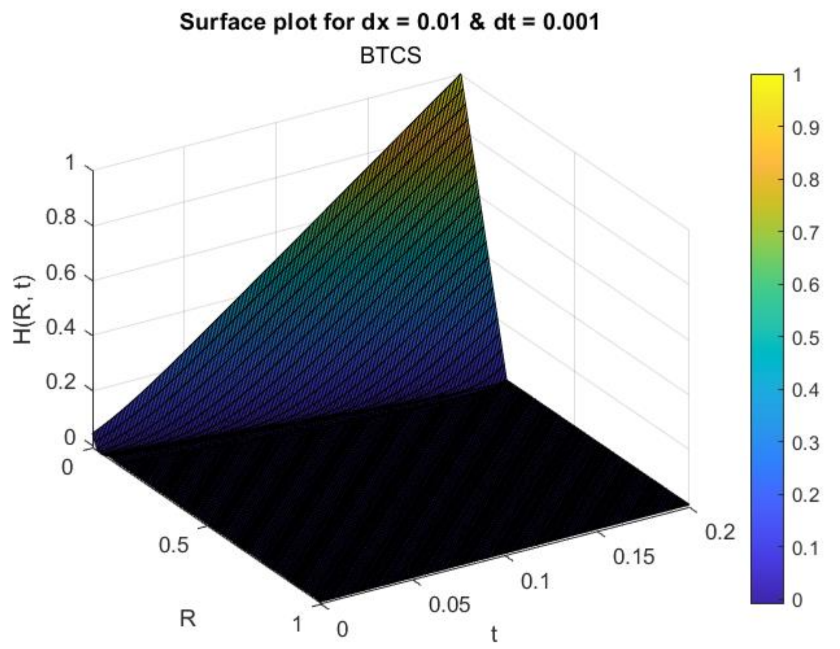
1 QUESTION - 1:

The surface plots for the Asian option with European arithmetic average strike call using different schemes are:

i. FTCS Scheme -



ii. BTCS Scheme –



iii. Crank Nicolson Scheme -