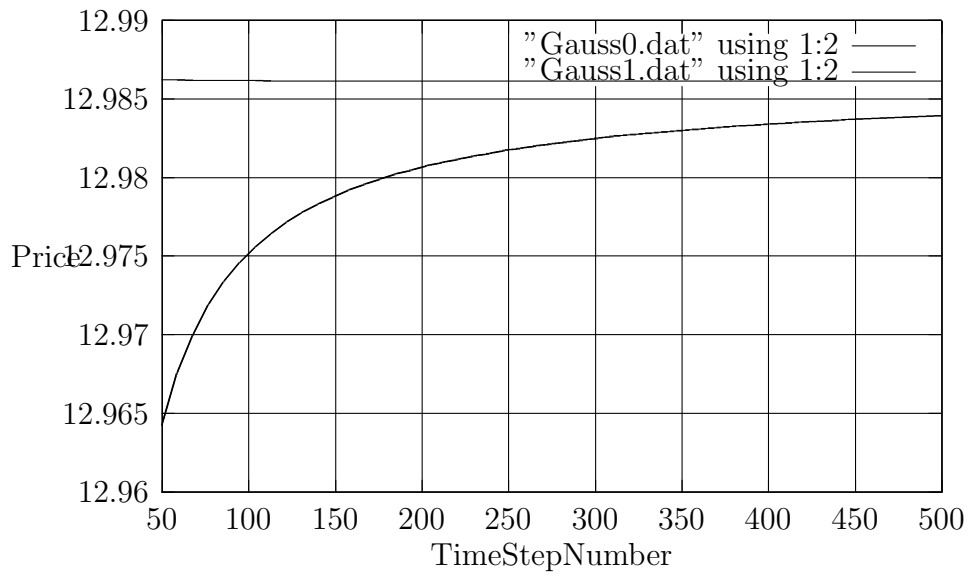


I.N.R.I.A / C.E.R.M.I.C.S.
PREMIA

Model:BlackScholes1dim
Current Date: 0.000000
Spot: 100.000000
Trend: 0.000000
Volatility: 0.200000
Dividend Rate: 0.000000
Interest Rate: 10.000000
Option:CallEuro
Maturity: 1.000000
Strike: 100.000000
Pricing Method:FD_Gauss
SpaceStepNumber: 100
TimeStepNumber from 50 to 500 step 50
Theta: 0.500000
Boundary Condition:Dirichlet(0) or Neumann(1)?: 0
Pricing Method:FD_Gauss
SpaceStepNumber: 100
TimeStepNumber from 50 to 500 step 50
Theta: 1.000000
Boundary Condition:Dirichlet(0) or Neumann(1)?: 0



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