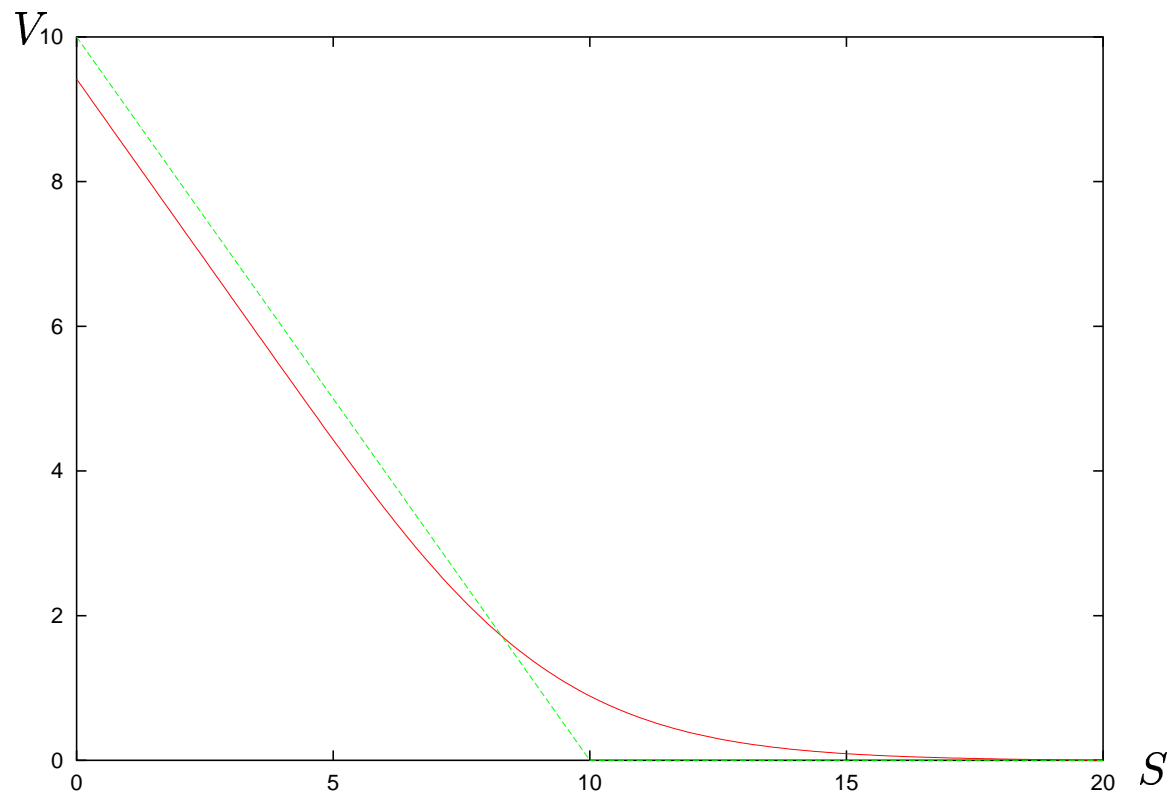


example: European put: $K = 10, r = 6\%, \sigma = 30\%, T = 1$



$V(S, 0)$, payoff $V(S, T)$