

MATLAB results

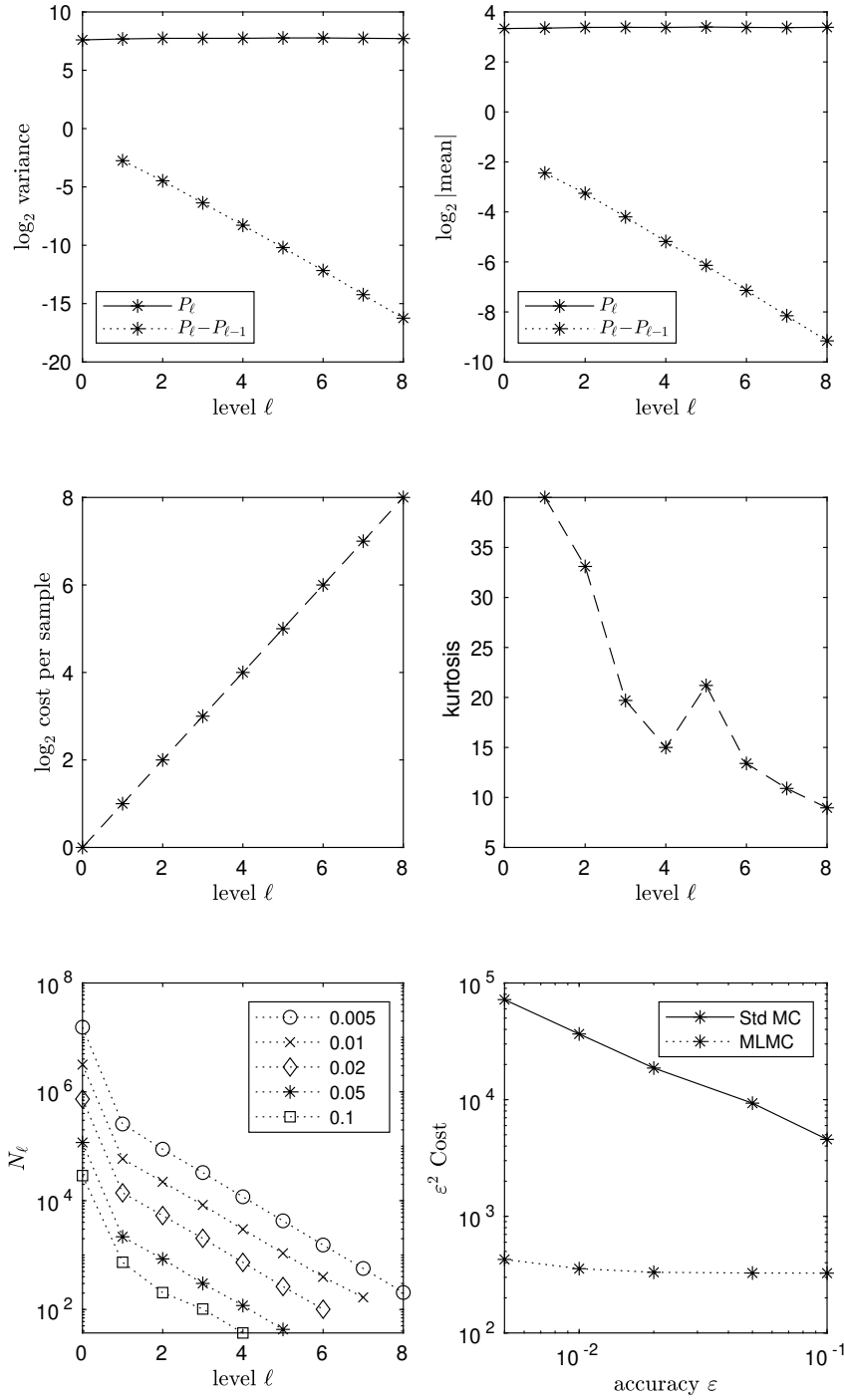


Figure 1: European call

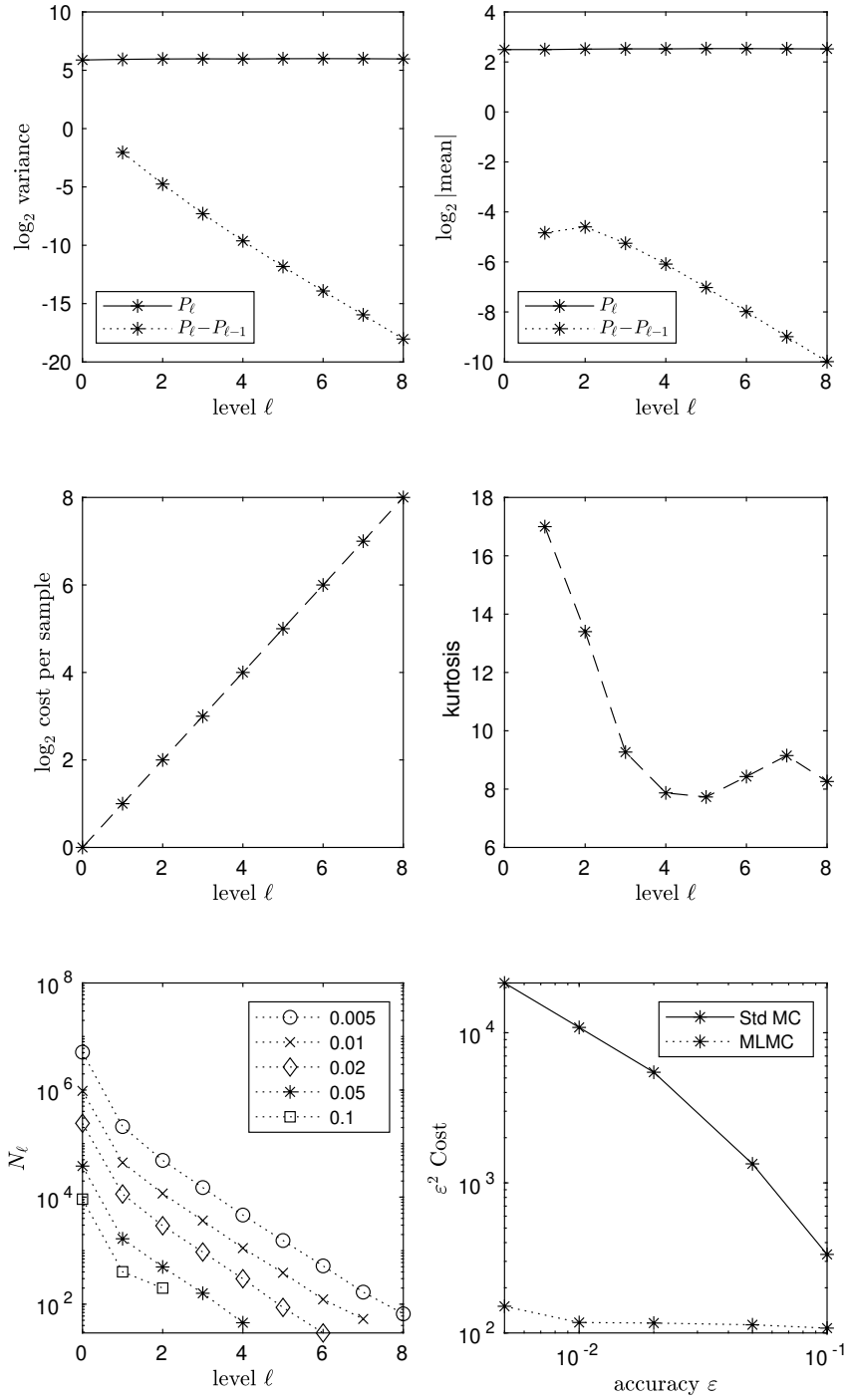


Figure 2: Asian call

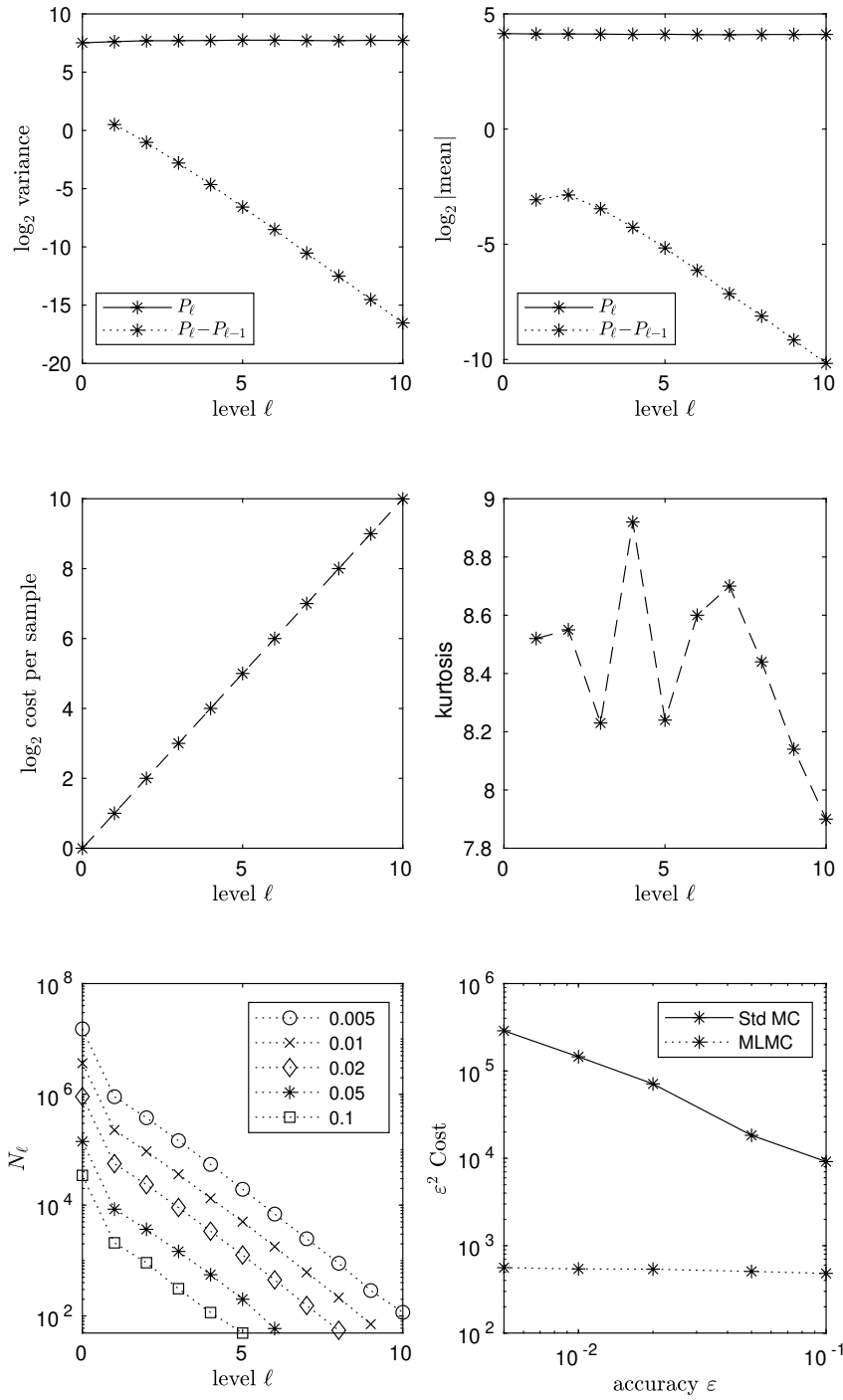


Figure 3: Lookback call

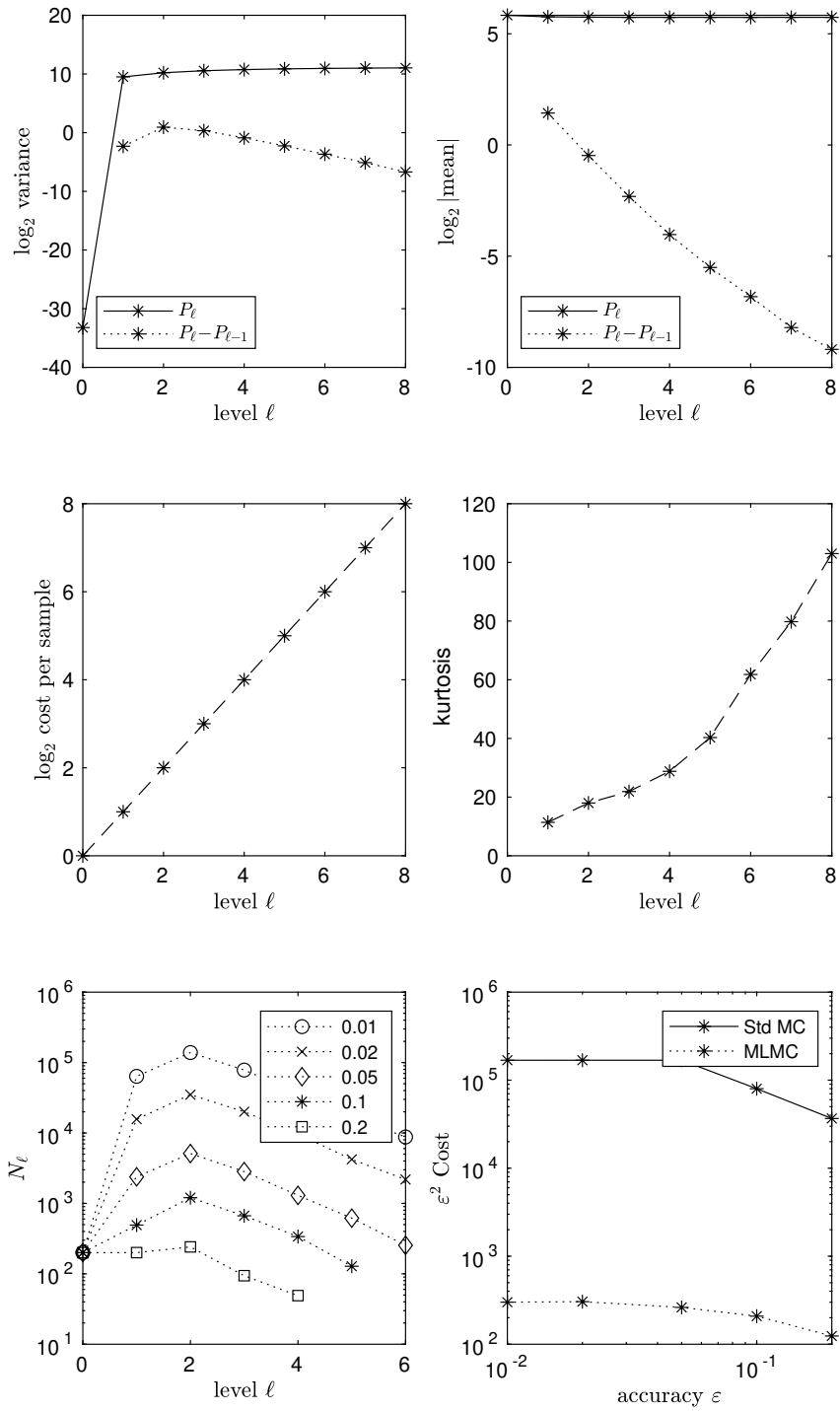


Figure 4: Digital call

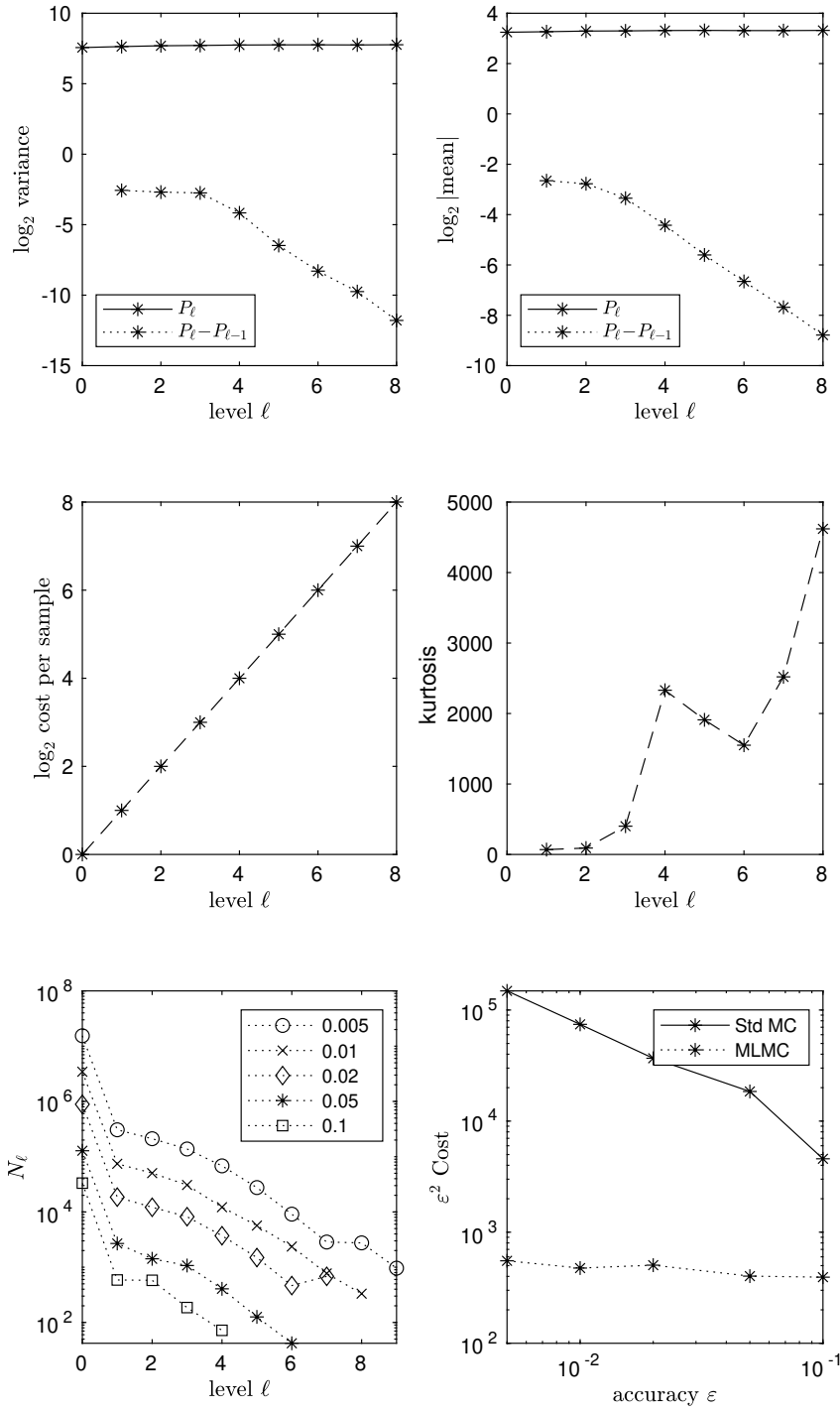


Figure 5: Barrier call

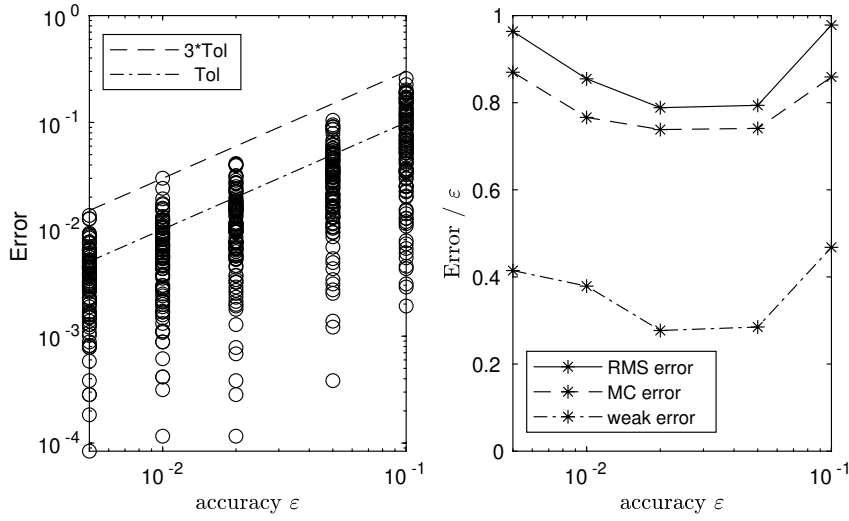


Figure 6: European call

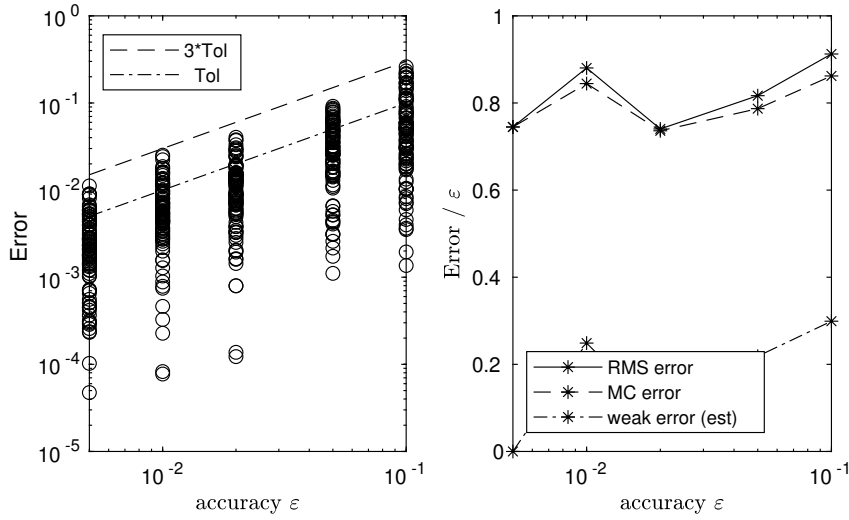


Figure 7: Asian call

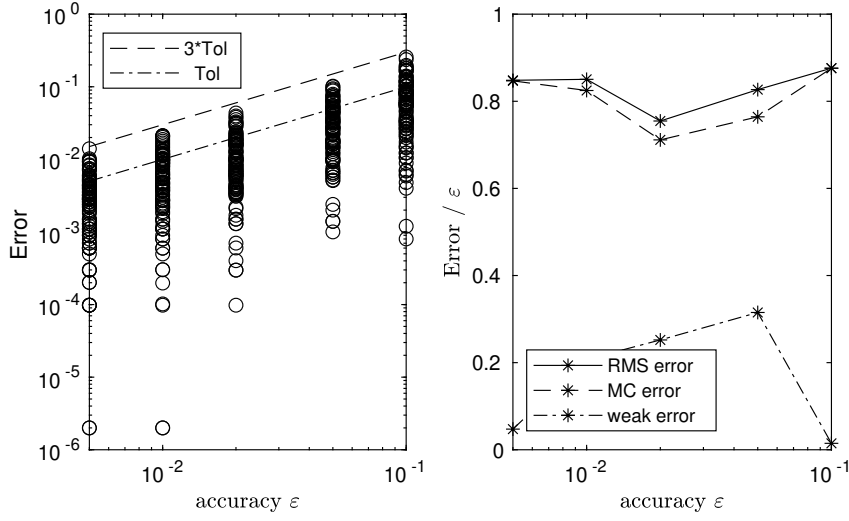


Figure 8: Lookback call

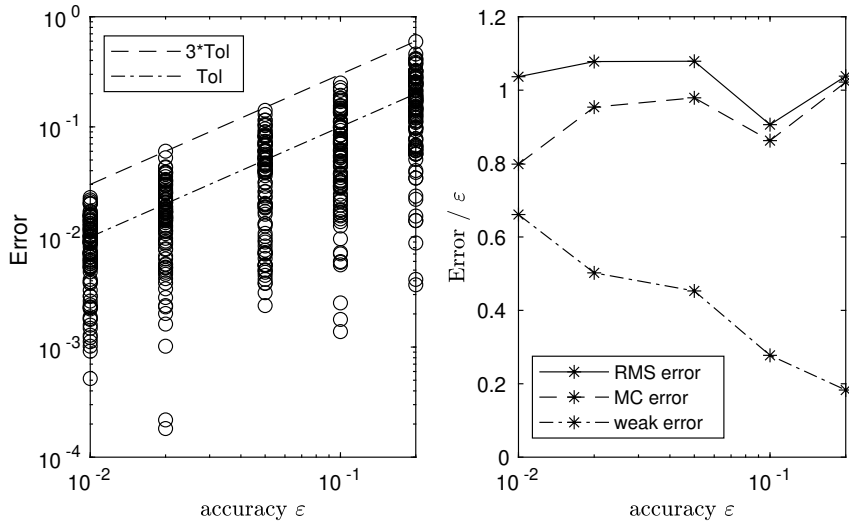


Figure 9: Digital call

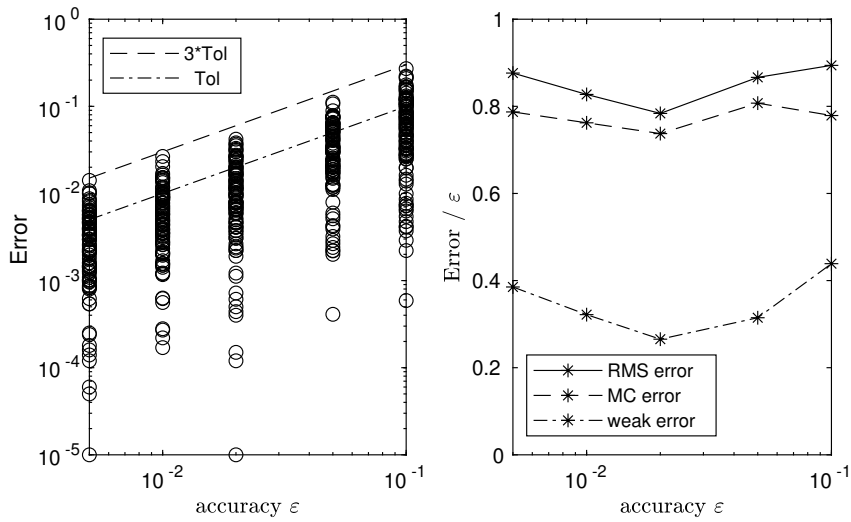


Figure 10: Barrier call

MATLAB results using spmd

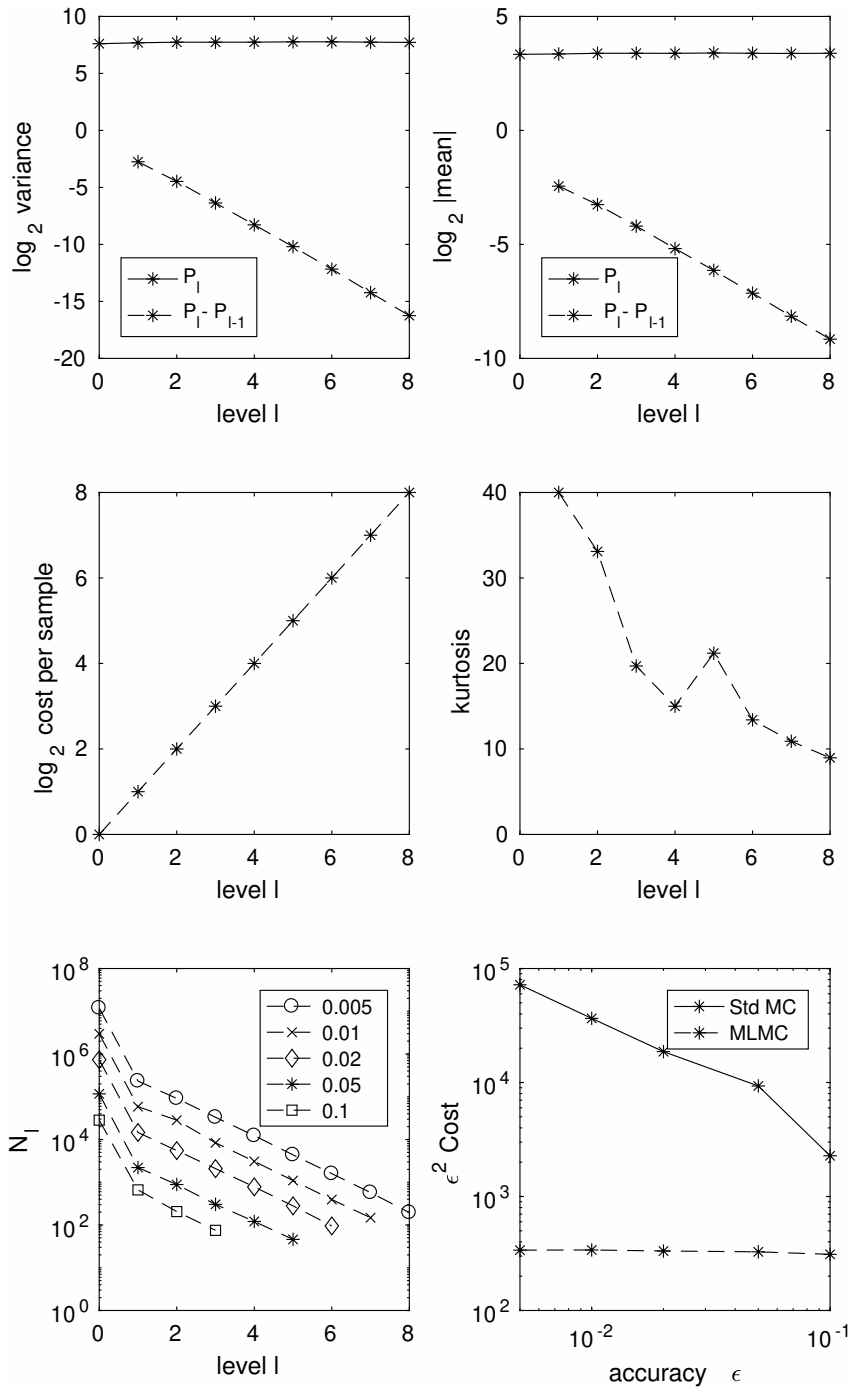


Figure 11: European call

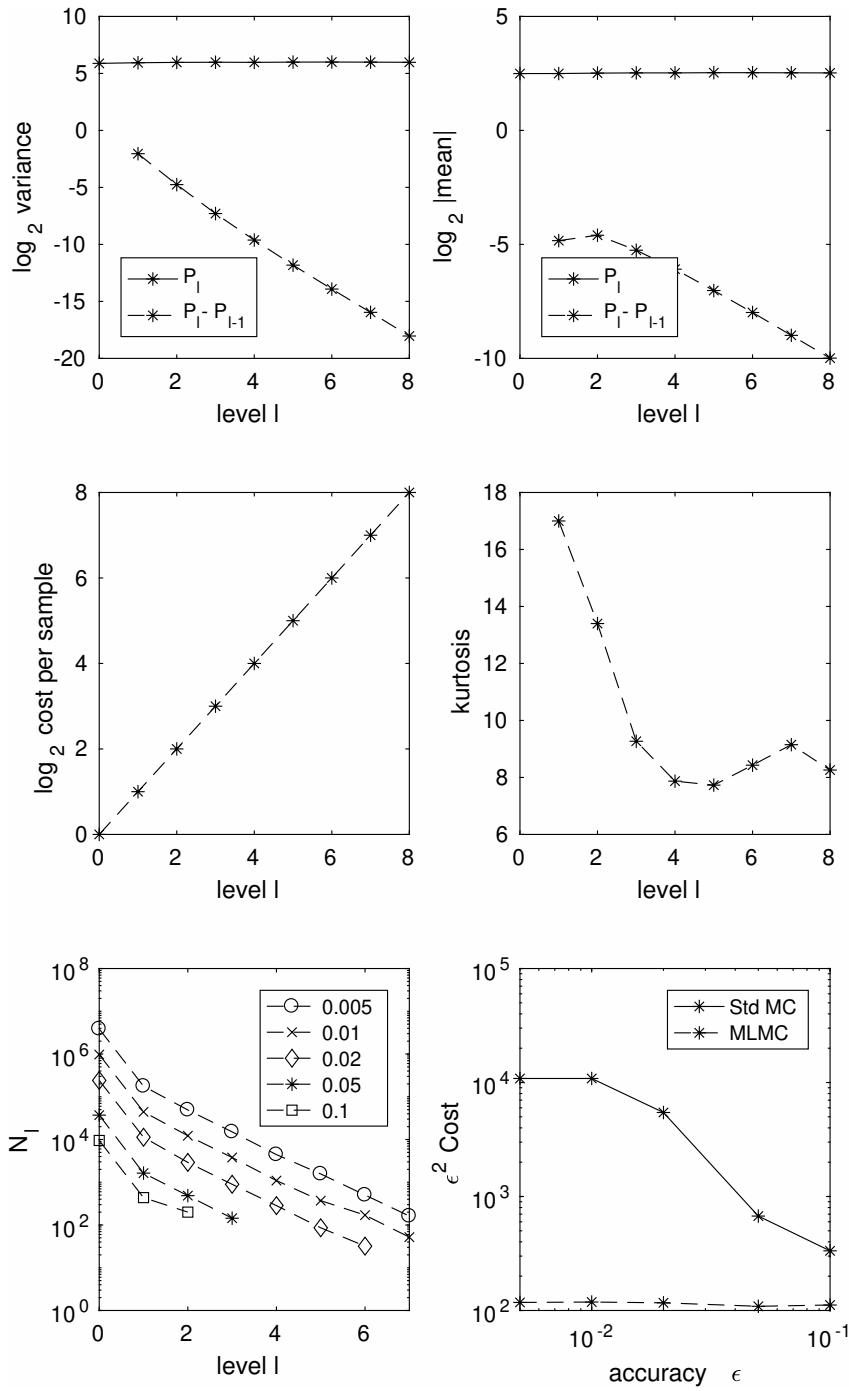


Figure 12: Asian call

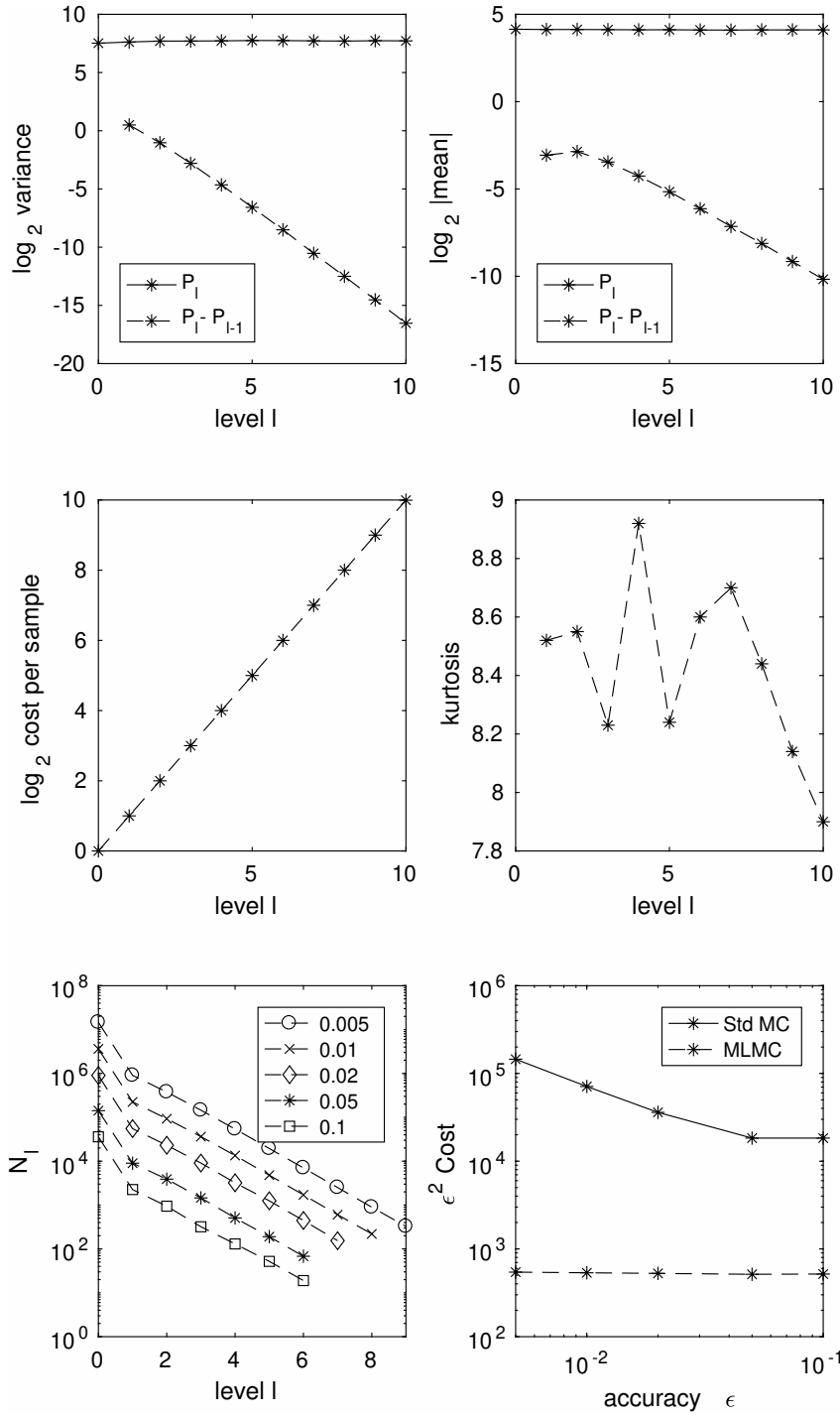


Figure 13: Lookback call

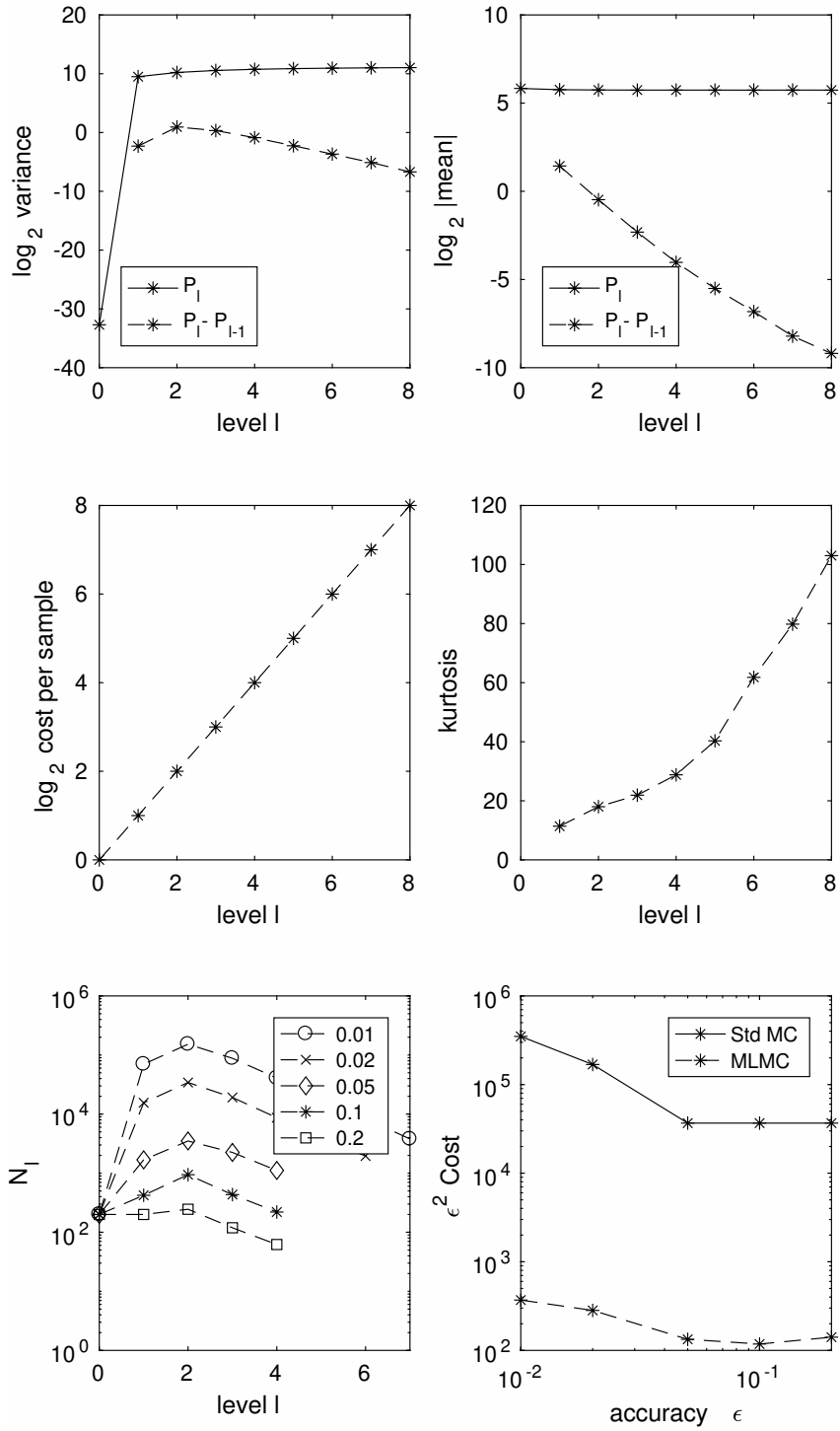


Figure 14: Digital call

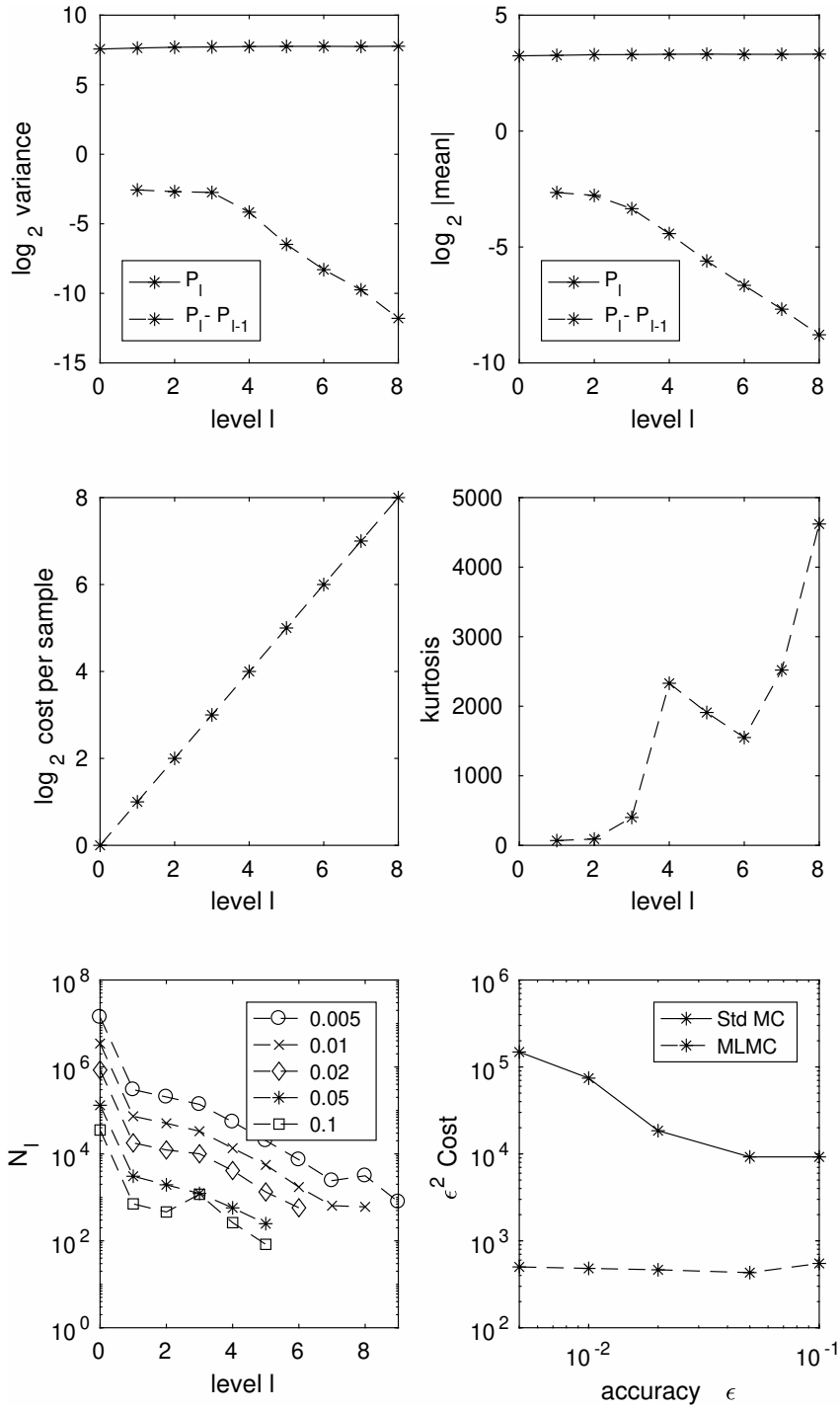


Figure 15: Barrier call