

MATLAB results for basket options

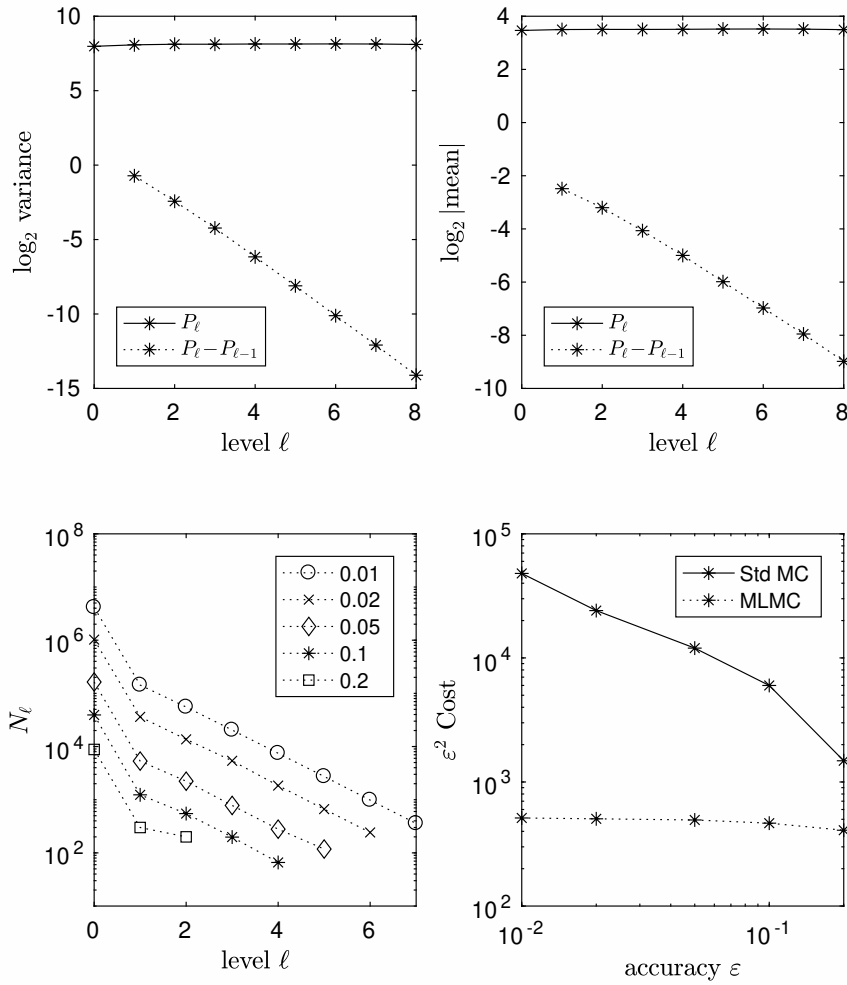


Figure 1: European basket call based on geometric Brownian motion

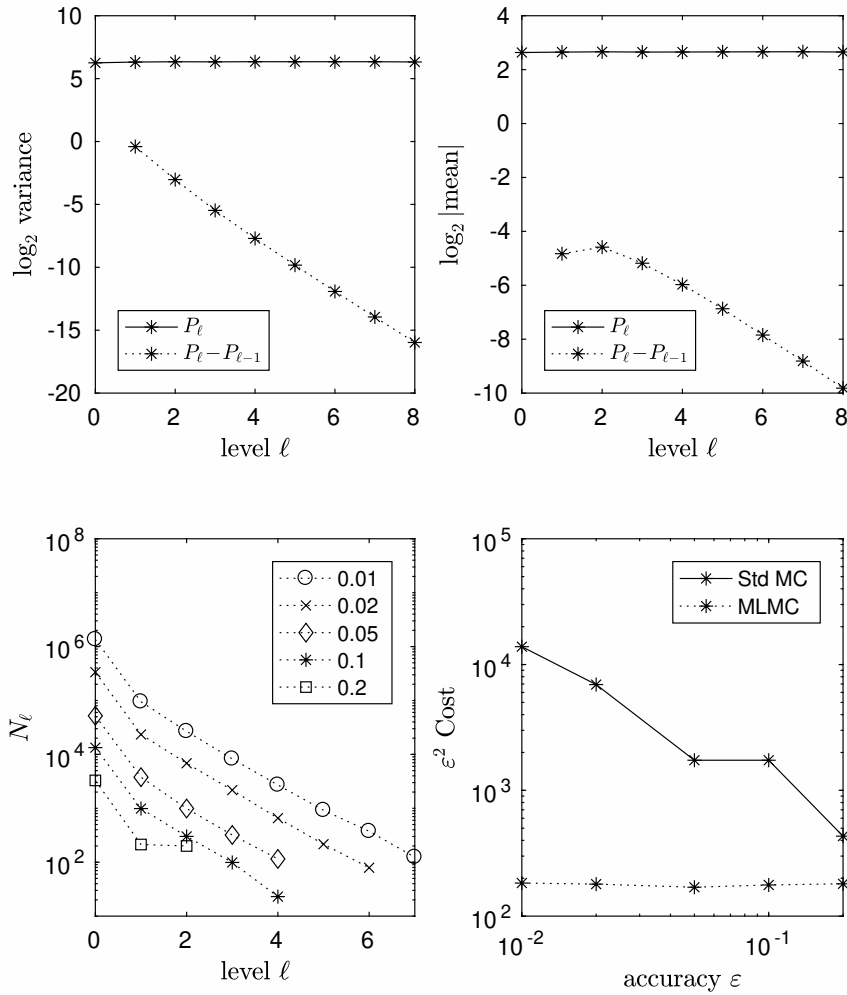


Figure 2: Asian basket call based on geometric Brownian motion

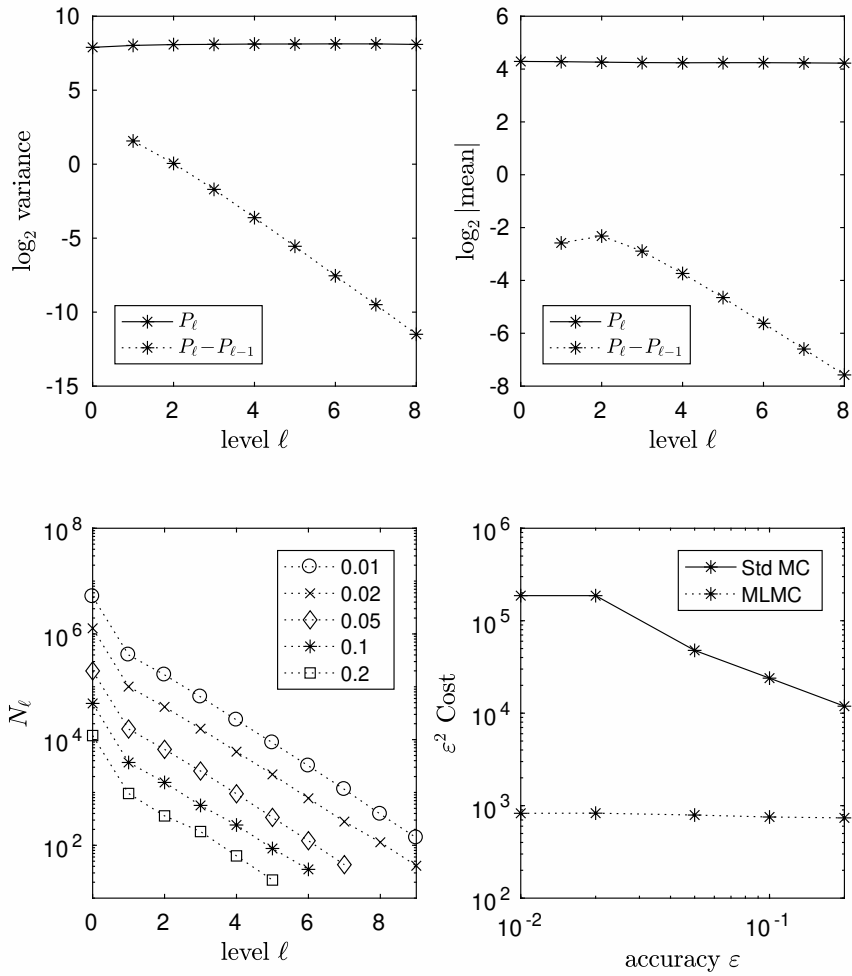


Figure 3: Lookback basket call based on geometric Brownian motion

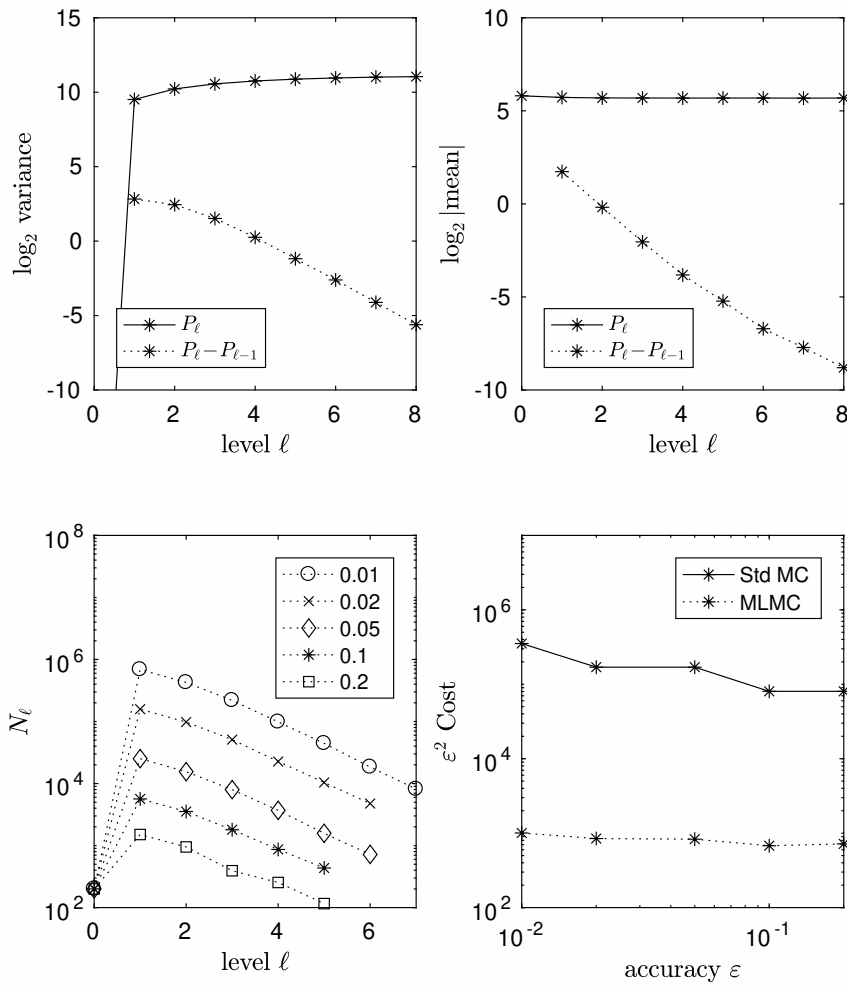


Figure 4: Digital basket call based on geometric Brownian motion

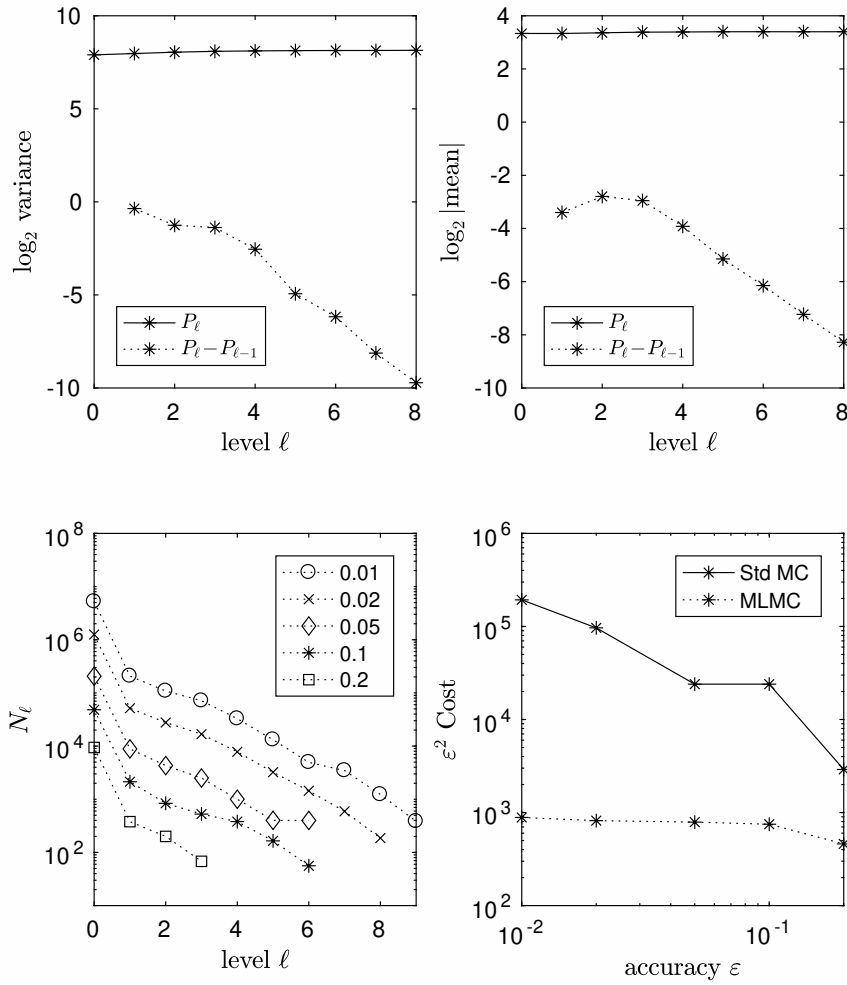


Figure 5: Barrier basket call based on geometric Brownian motion