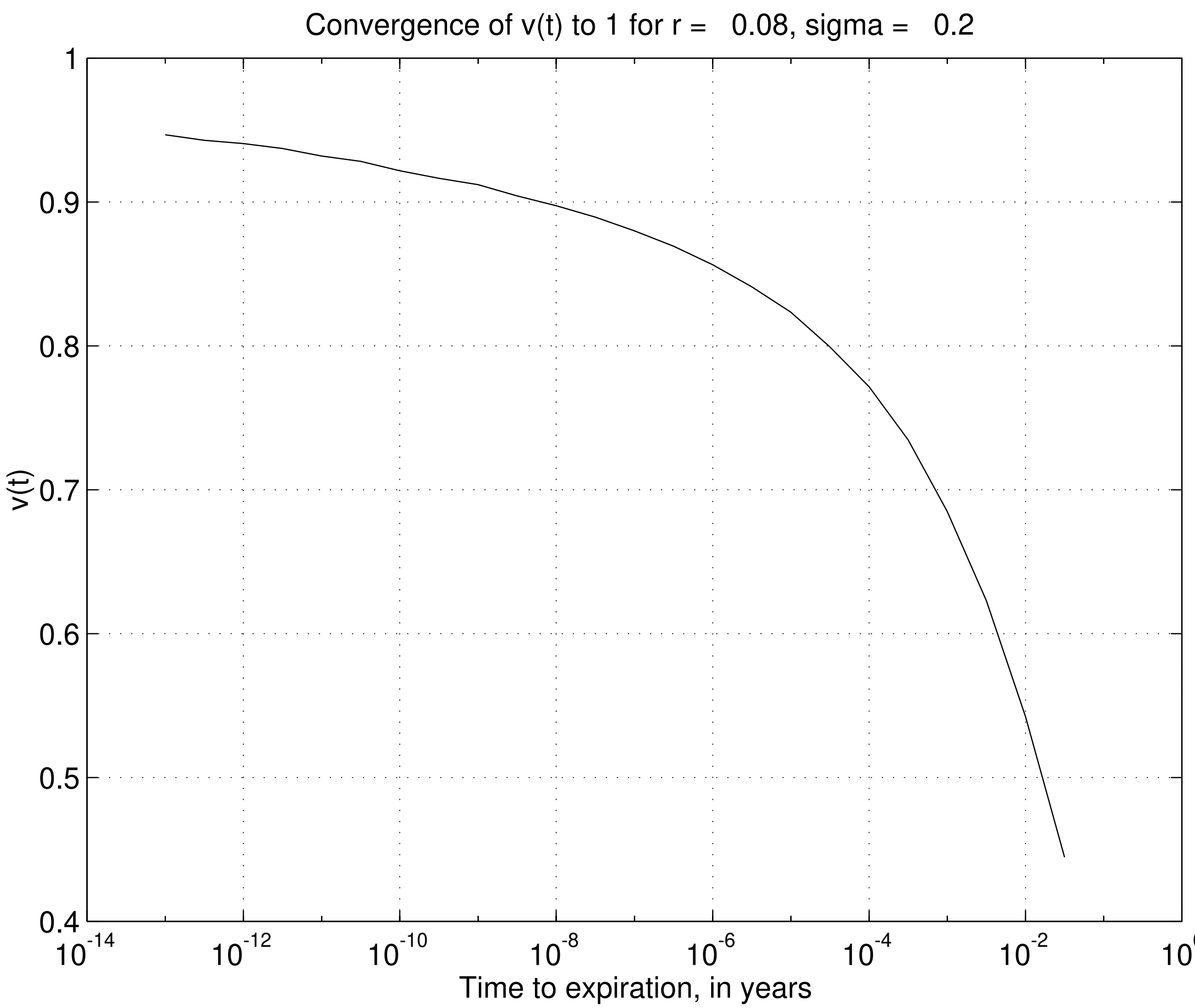
Convergence of v(t) to 1 for r = 0.08, sigma = 0.2
v(t)
1
0.9
0.8
0.7
0.6
0.5
0.4
$10^{-14}$
$10^{-12}$
$10^{-10}$
$10^{-8}$
$10^{-6}$
$10^{-4}$
$10^{-2}$
$10^{0}$
Time to expiration, in years