Figure 1: European call based on geometric Brownian motion
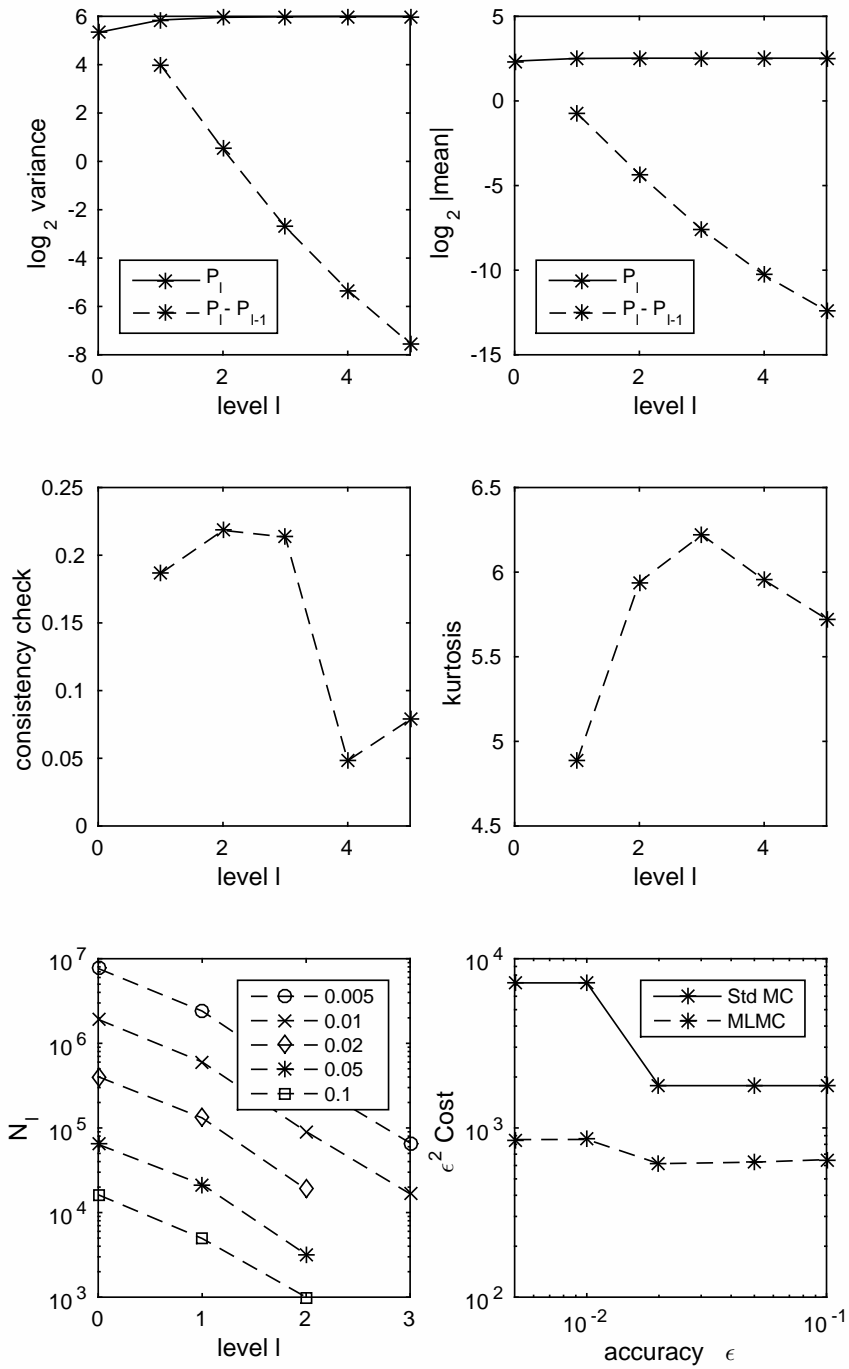
1

Figure 2: Asian call based on geometric Brownian motion
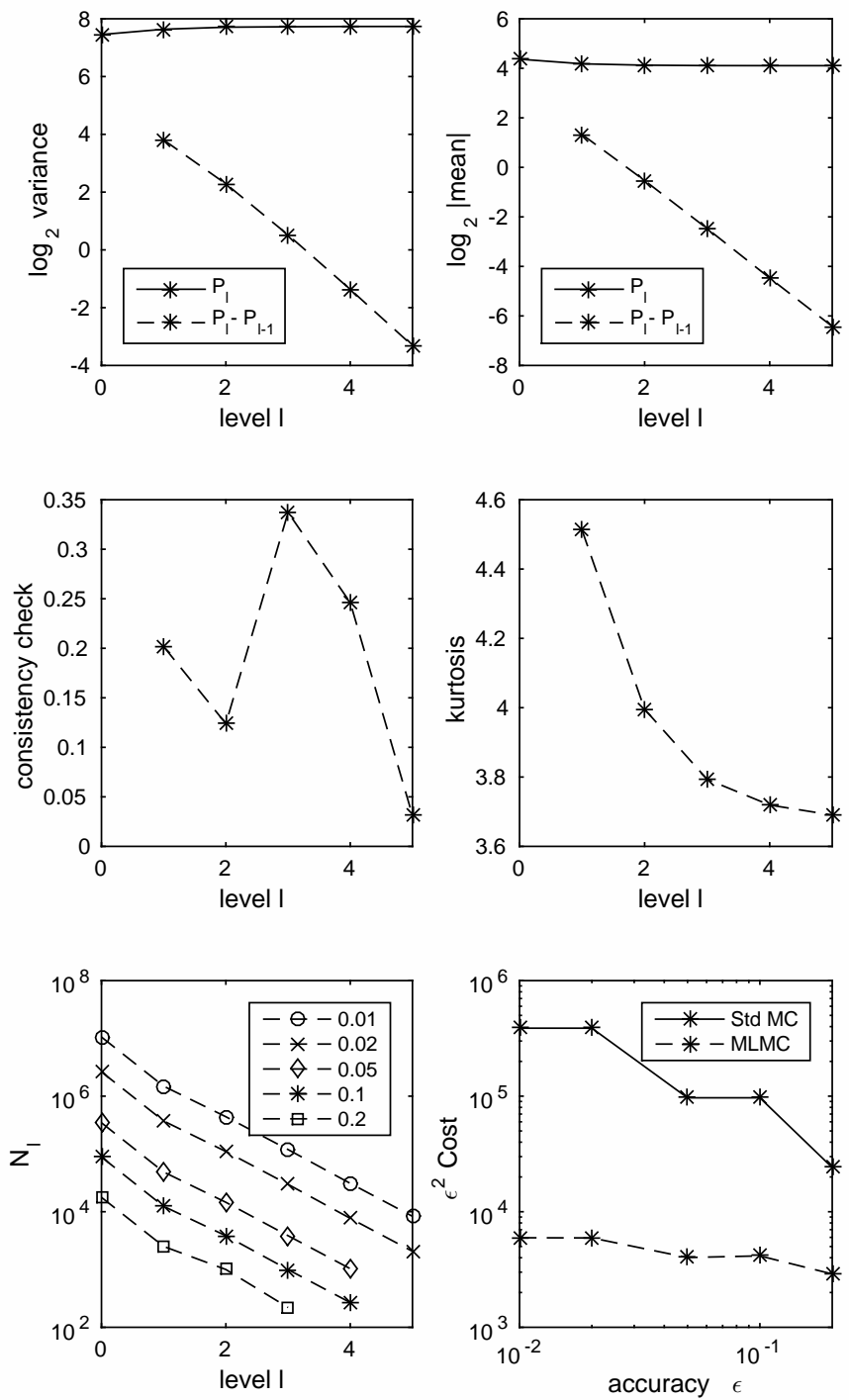
Figure 3: Lookback call based on geometric Brownian motion
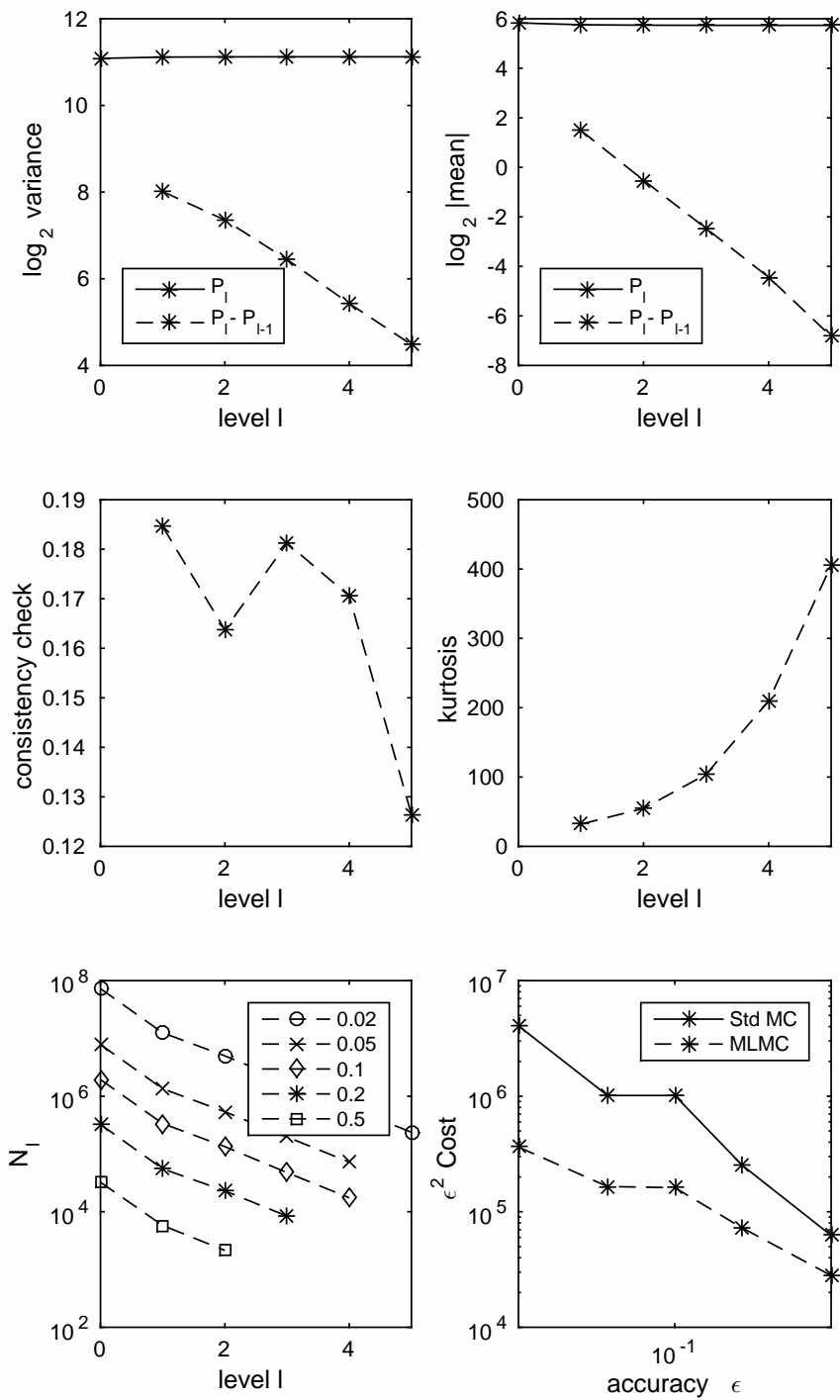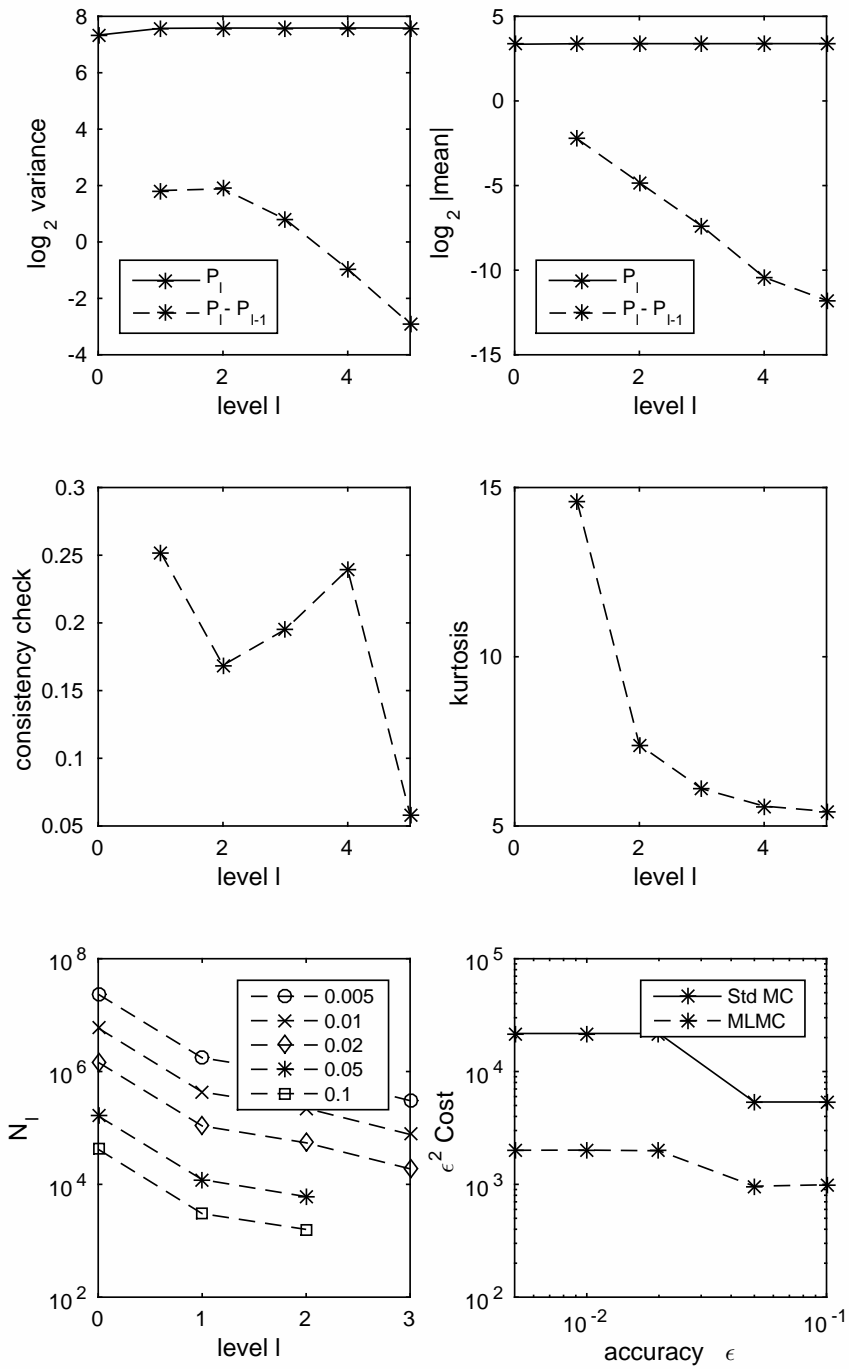
Figure 4: Digital call based on geometric Brownian motion

Figure 5: European call based on Heston model