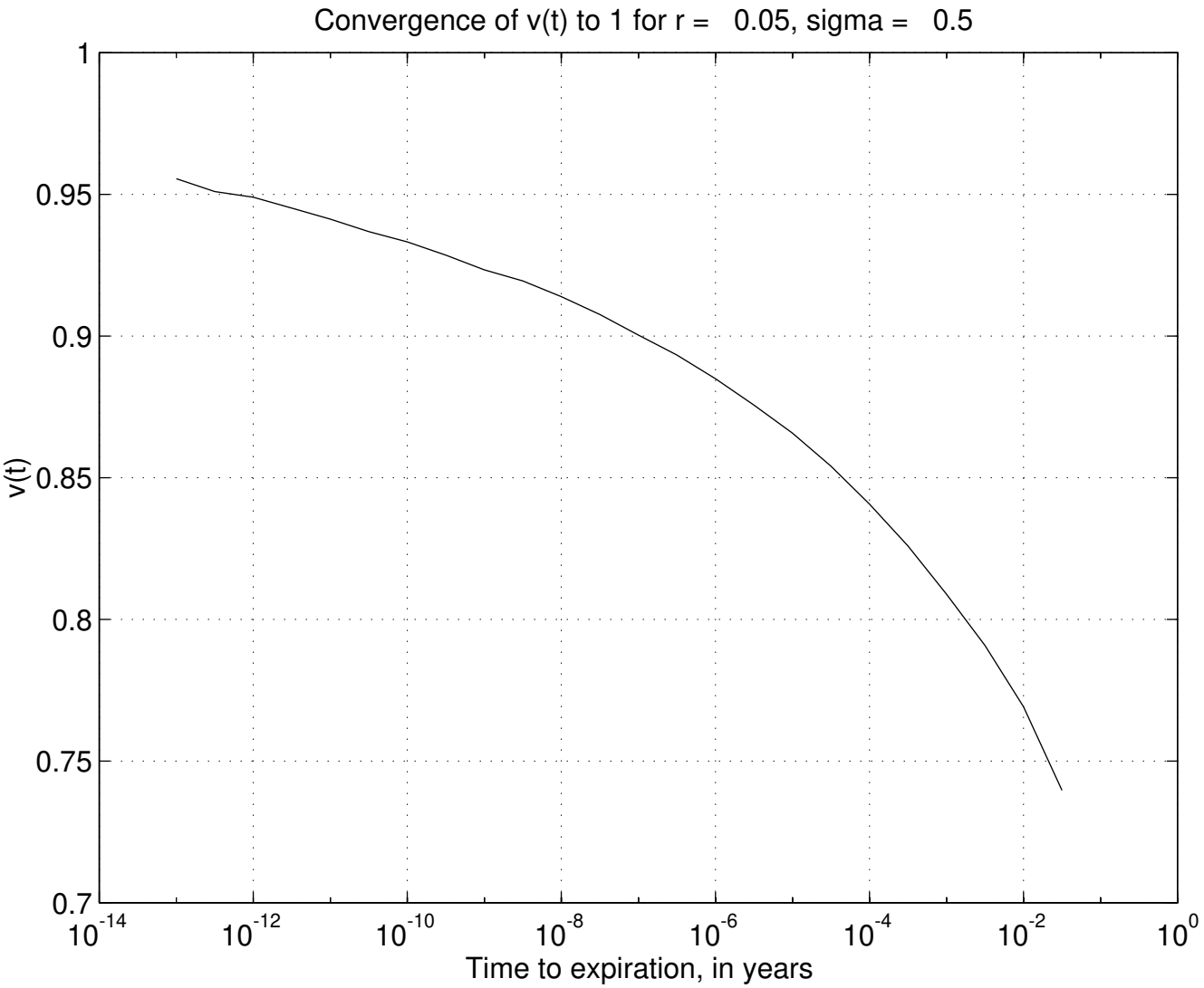
Convergence of v(t) to 1 for r = 0.05, sigma = 0.5
1
0.95
0.9
0.85
0.8
0.75
0.7
v(t)
10^-14
10^-12
10^-10
10^-8
10^-6
10^-4
10^-2
10^0
Time to expiration, in years