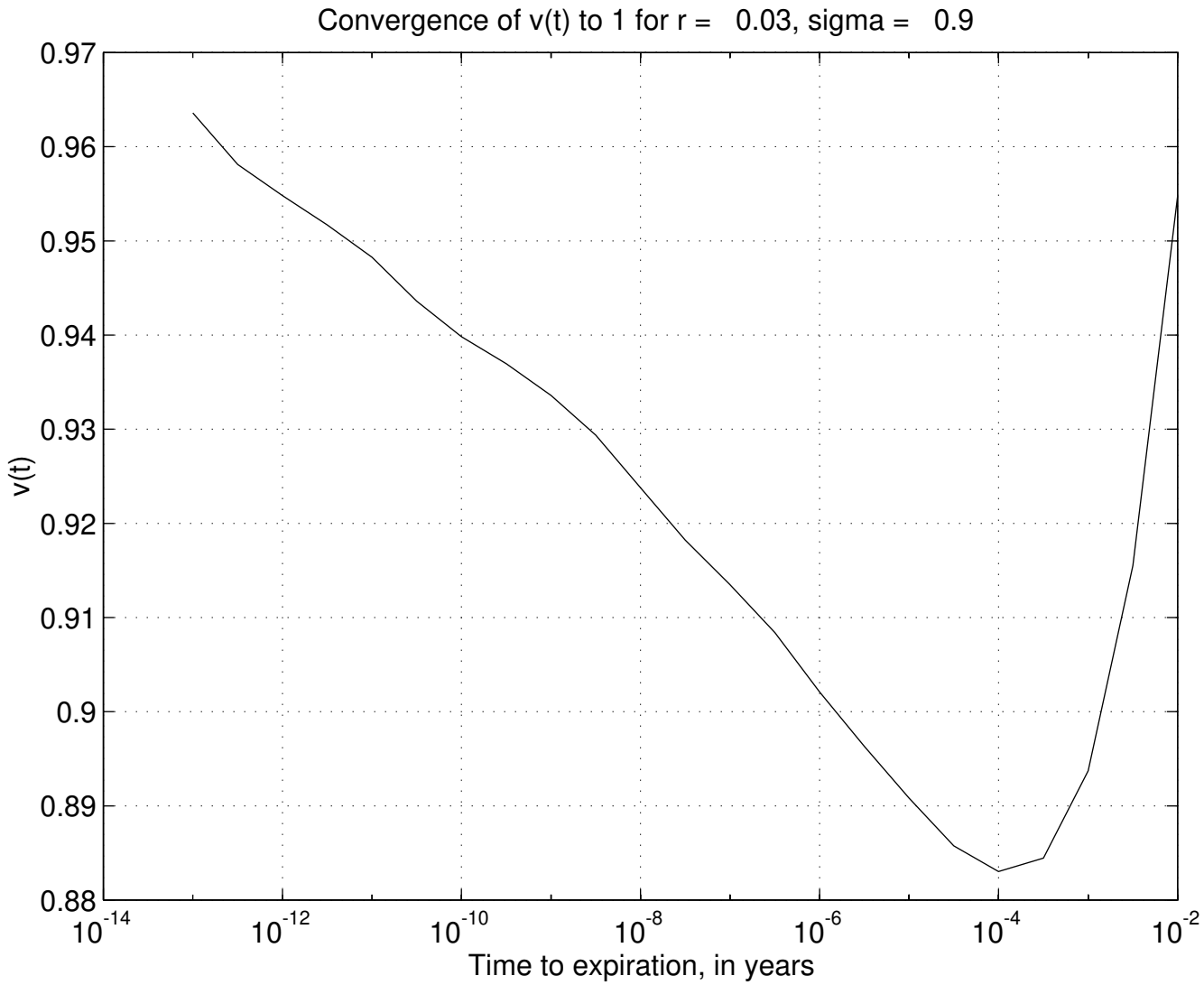
Convergence of v(t) to 1 for r = 0.03, sigma = 0.9
0.97
0.96
0.95
0.94
0.93
0.92
0.91
0.9
0.89
0.88
v(t)
10^-14
10^-12
10^-10
10^-8
10^-6
10^-4
10^-2
Time to expiration, in years