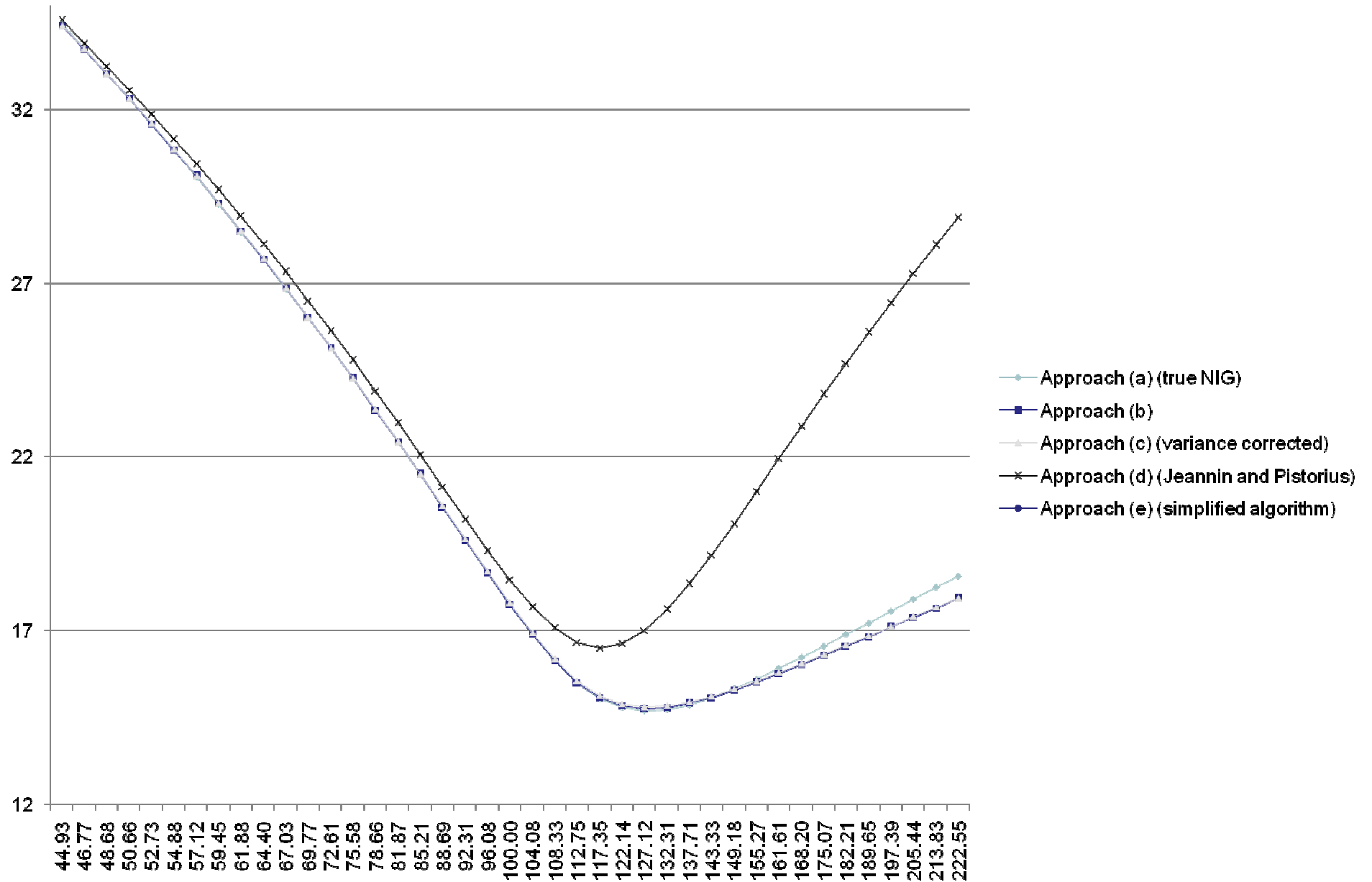
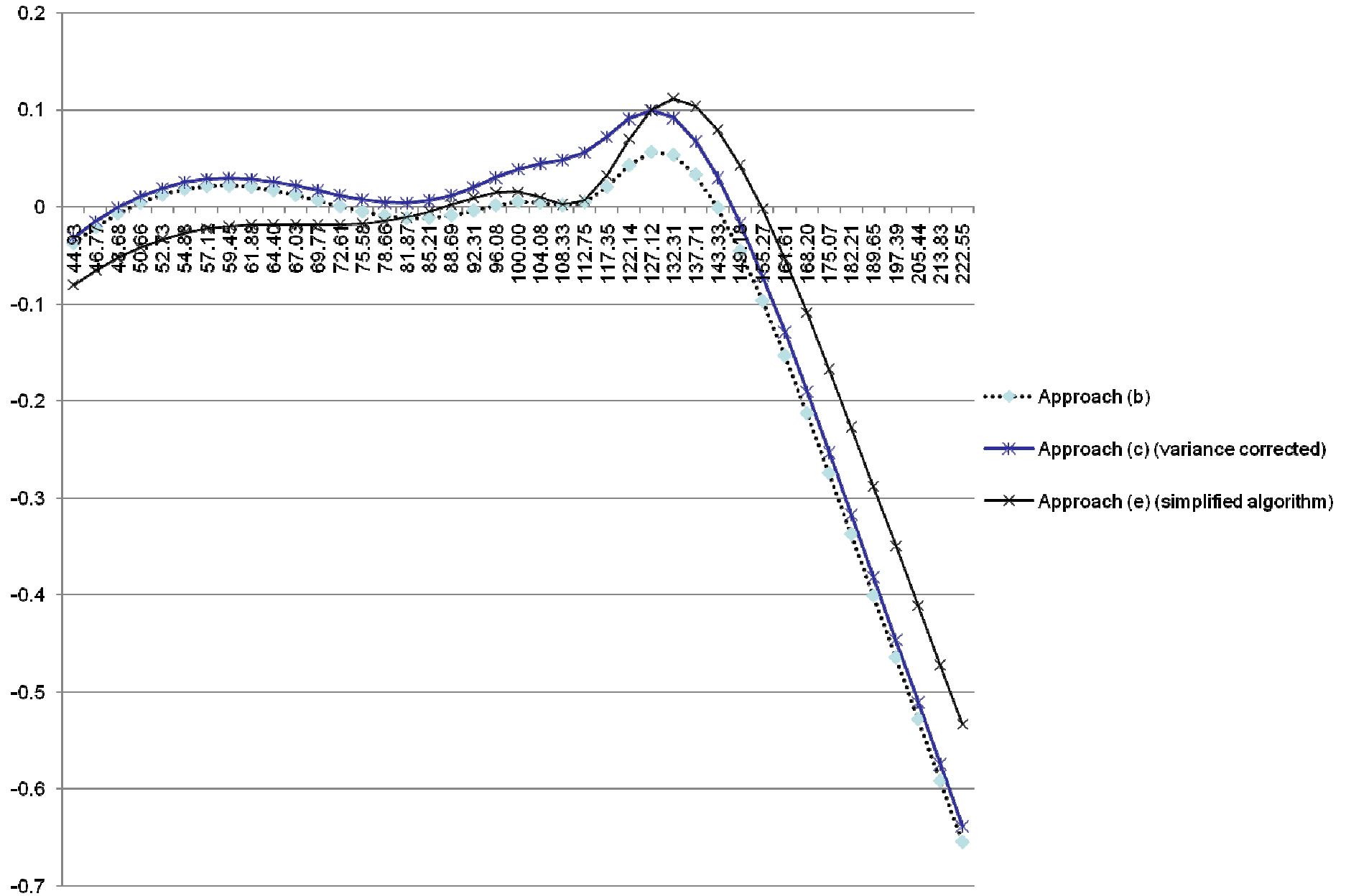


- Figures and graphs for John Crosby's talk at the Workshop on Spectral and Cubature methods in Finance and Econometrics, Leicester University, 18<sup>th</sup> June 2009.

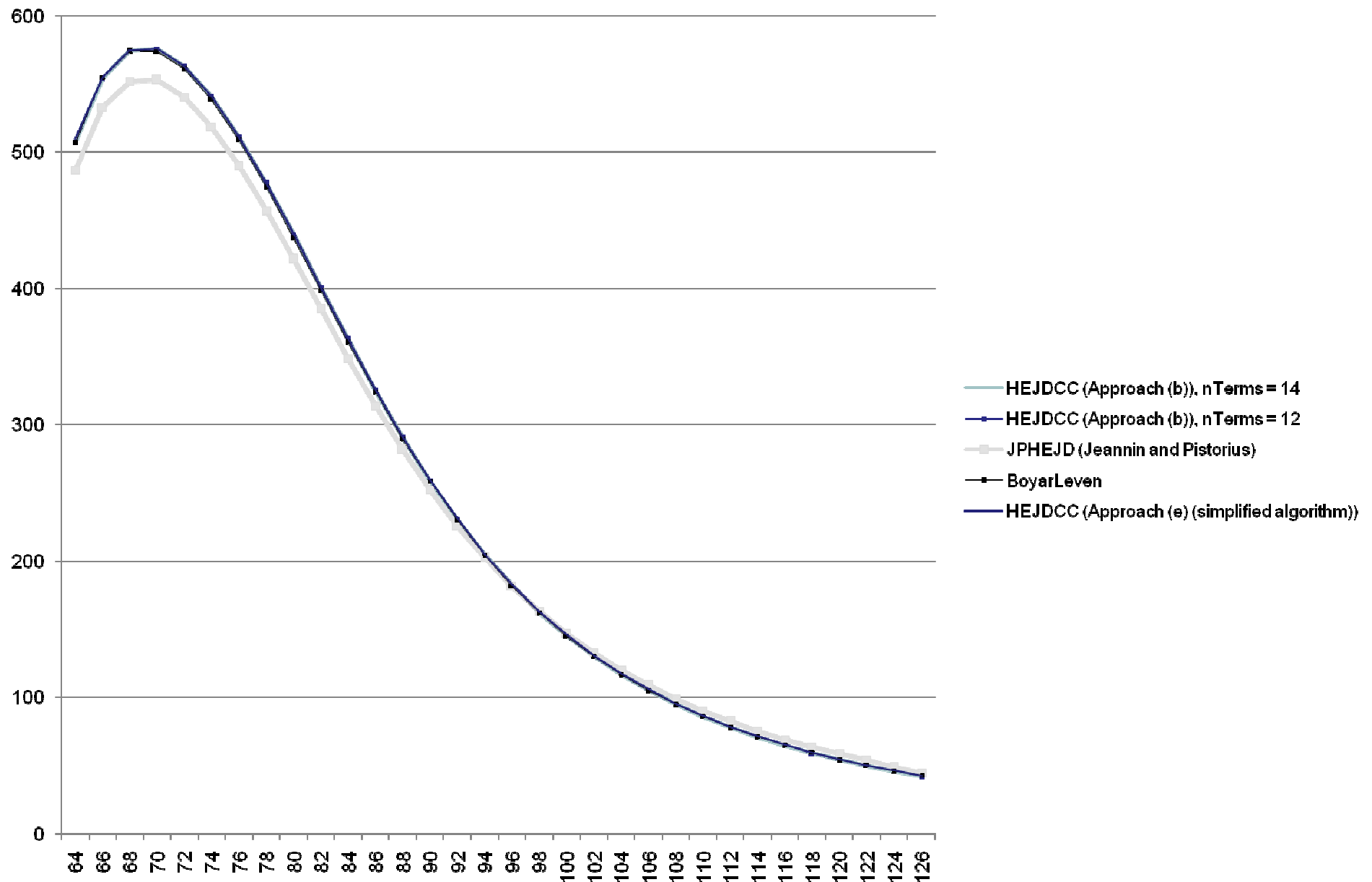
# NIG Implied volatilities



# NIG Errors in implied volatilities



Down-and-out option prices against spot as a percentage of 3500 (under NIG).



# Proportional errors down-and-out option prices (under NIG).

