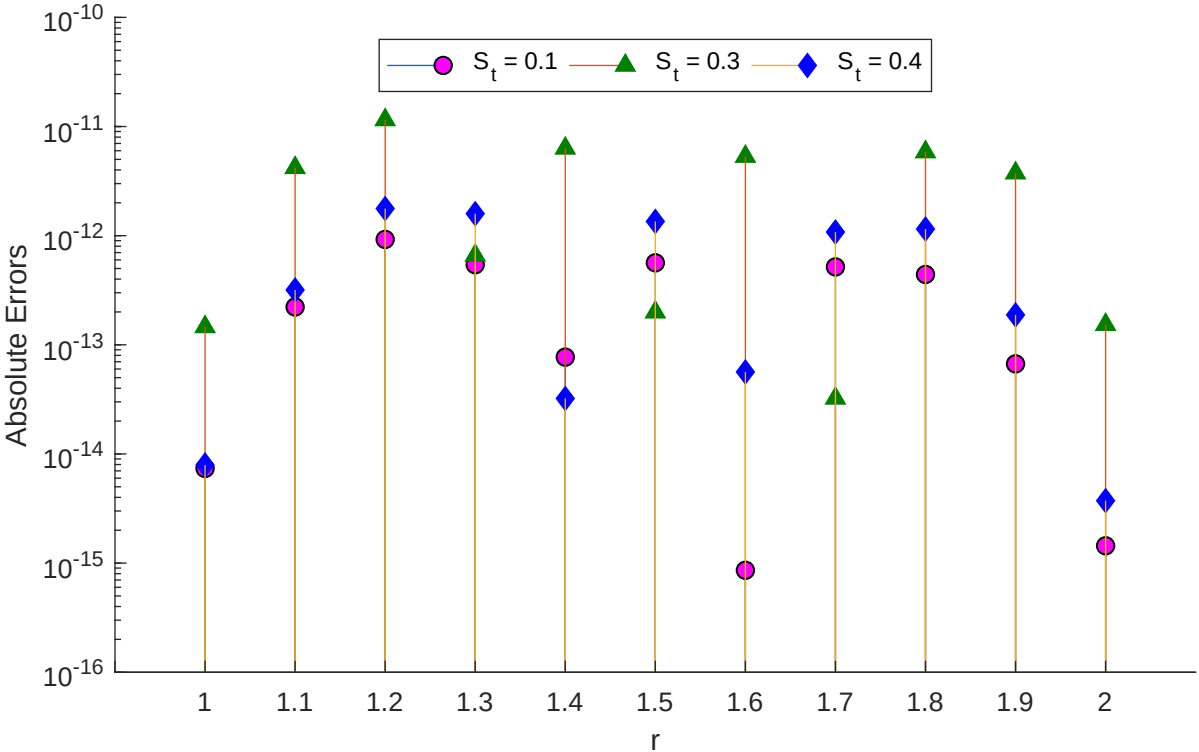
$S_t = 0.1$
$S_t = 0.3$
$S_t = 0.4$
Absolute Errors
10^{-10}
10^{-11}
10^{-12}
10^{-13}
10^{-14}
10^{-15}
10^{-16}
1
1.1
1.2
1.3
1.4
1.5
1.6
1.7
1.8
1.9
2
r