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Boundary Conditions Assume that the derivative contract gives the owner the right to buy the underlying at fixed price  $K$  (strike price) at anytime upto and including time  $T$ . Then we have the following boundary conditions:  $V(0,t) = 0$ , for all  $t$   $V(S,t) \leq S$  as  $S \rightarrow \infty$   $V(S,T) =$

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