1. Find an explicit formula for the price of a European call option with strike $K$ in the Bachelier model.

2. Find an explicit formula for the price of a European call option with strike $K$ in the Black-Scholes model.

3. Consider a Black-Scholes / Bachelier model with $\sigma = 0.2$, $X_0 = 1$, $T = 1$. Calculate (numerically) the price of a European call option with strike $K = 1$. 