convergence plot of discrete geom. asien options with random walk 0.1 Monte Carlo Quasi Monte Carlo --> 0.01 Product - Trapez -* Product - Clensha Curtis Sparse Grid - Trapez 0.001 Sparse Grid - Clensha Curtis relativ Error 0.0001 1e-05 1e-06 1e-07 10 100 1000 10000 100000 1e+06 1e + 07

number of nodes