

Monte Carlo Pricing Report

Black-Scholes Price for European Call Option: 0.7359

Number of Paths | Euler Price | Euler Error | Milstein Price | Milstein Error

100	0.7390	0.1325	0.9585	0.1378
1000	0.7779	0.0391	0.8820	0.0417
5000	0.7255	0.0172	0.8483	0.0183
10000	0.7349	0.0122	0.9007	0.0135
50000	0.7346	0.0054	0.8975	0.0060
100000	0.7338	0.0038	0.8880	0.0042

Black-Scholes Price for Digital Call Option: 2.4483

Number of Paths | Euler Digital Price | Euler Digital Error | Milstein Digital Price | Milstein Digital Error

100	2.1190	0.2500	2.8724	0.2451
1000	2.5333	0.0789	2.7405	0.0780
5000	2.4476	0.0353	2.7302	0.0349
10000	2.4495	0.0250	2.7617	0.0246
50000	2.4214	0.0112	2.7276	0.0110
100000	2.4430	0.0079	2.7363	0.0078