1 pages

```
Source | Model | Option | Model_Option | Help on mc methods | Archived Tests
```

## mc\_fixedasian\_stratification\_ghs

See [1] for more details about the stratification algorithms.

## References

[1] P.GLASSERMAN P.HEIDELBERGER P.SHAHABUDDIN. Asymptotically optimal importance sampling and stratification for preing path-dependent options. *Mathematical Finance*, 2, April:117–152, 1999. 1