mc_fixedasian_exactmethod

Input parameters:

- Time StepNumber M

- Generator_Type

- Number of iterations N

- Scheme

- Confidence Value α

- Delta relative increment

Output parameters:

- Price P

- Error Price σ_P

- Delta δ

- Error delta σ_δ

- Price Confidence Interval: $IC_P =$[Inf Price, Sup Price]

- Delta Confidence Interval: $IC_\delta =$[Inf Delta, Sup Delta]

Description: Description of the algorithm is given in there

References