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## mc\_fixedasian\_stratification\_adaptive

See [\[1\]](#) for more details about the stratification algorithms. Description of the algorithm is given in [there](#)

### References

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