

[Source](#) | [Model](#) | [Option](#)
| [Model_Option](#) | [Help on ap methods](#) | [Archived Tests](#)

ap_fixedasian_lordlow

Output parameters:

- Price
- Delta

Implementation of the algorithm [\[1\]](#)

References

- [1] R. Lord. Partially exact and bounded approximations for arithmetic Asian options. *Journal of Computational Finance*, 10(2), 2006. [1](#)