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mc_cir2d_swaption

Input parameters:

- Number of iterations N

- Time Step Number M

- Generator_Type

- Increment inc

- Confidence Value

Output parameters:

- Price P

- Error Price σ_P

- 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