

MA 323 (2020) Monte Carlo Simulation: LAB 09

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Solution:

Problem I:

Mean	Standard Deviation
18.984460974560918	11.836125218458445

Problem II: (Using Control Variates)

Mean	Standard Deviation
18.984460974560918	6.571308642088533

Using Control Variates, we can observe that the Standard Deviation (or Variance) can be lowered keeping the Mean unchanged.