

T	m^*	N^*	S_0	K	r	σ	q	p	n_estimators	max_leaf_nodes
1	12	10 000	100	100	1%	30%	5%	7	100	10

* = When the parameter is not varying

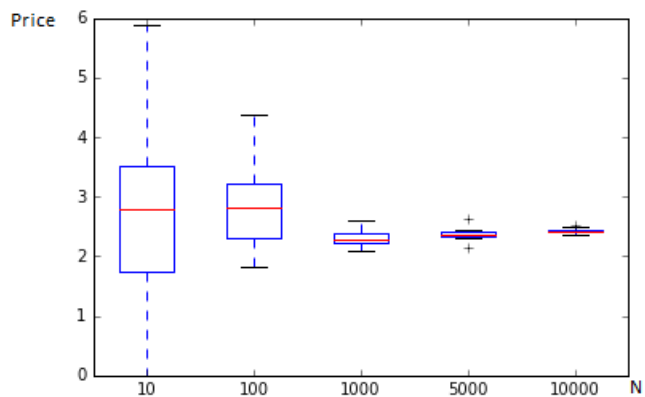


Figure 1: Price with N increasing

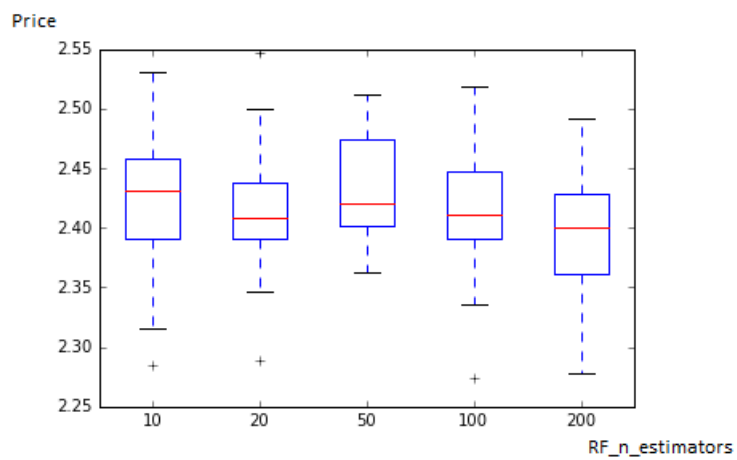


Figure 2: Price with n_estimators increasing

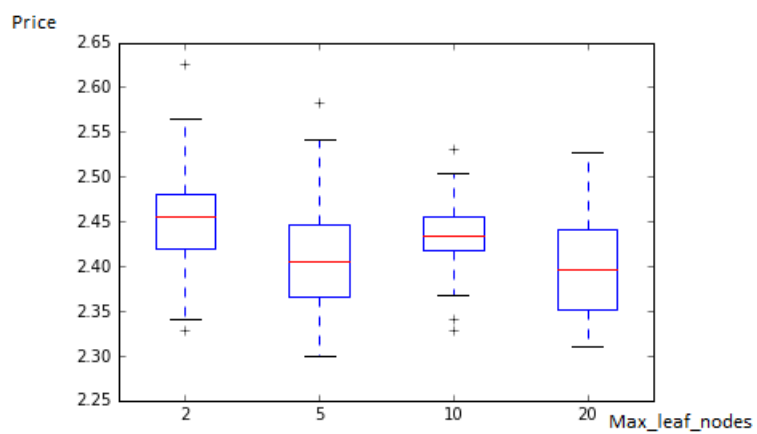


Figure 3: Price with max_leaf_nodes increasing

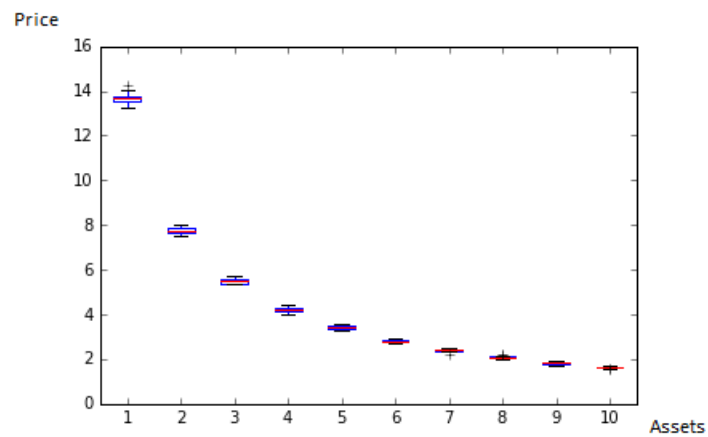


Figure 4: Price with p increasing

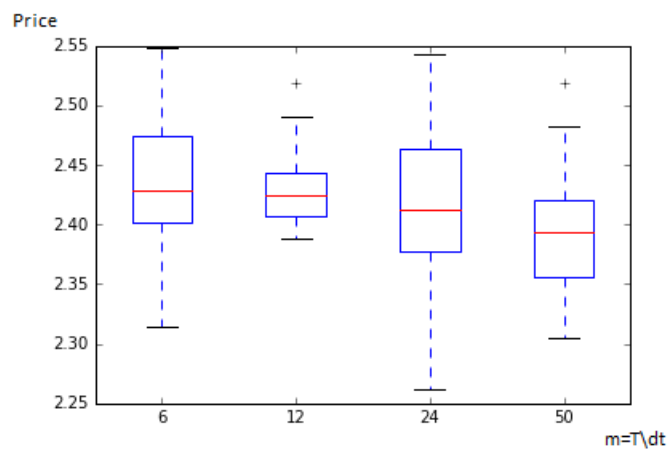


Figure 5: Price with m increasing