## EXPECTED 23.052 GLASSERMAN

GradBoosting         mean         23.0663         4s         10000           GradBoosting         std         0.2093           GradBoosting         95% confidence interval         [23.0458, 23.0868]           GradBoosting         min         22.6828           GradBoosting         max         23.445           Mesh         mean         22.9485         29s         3000           Mesh         std         0.4441         4		stat parameter	values	time average	N_particles
GradBoosting         95% confidence interval         [23.0458, 23.0868]           GradBoosting         min         22.6828           GradBoosting         max         23.445           Mesh         mean         22.9485 29s         3000           Mesh         std         0.4441           Mesh         95% confidence interval         [22.905, 22.992]           Mesh         min         22.0012           Mesh         max         23.6536           Derivative         mean         22.9131 14s         1000           Derivative         std         0.6985           Derivative         95% confidence interval         [22.8446, 22.9816]           Derivative         max         23.9269           RandomForest         mean         23.0165 7s         10000           RandomForest         mean         22.9885, 23.0445]           RandomForest         min         22.5737           RandomForest         max         23.5364           Parameters         values           0 q         0.1	GradBoosting	mean	23.0663	4s	10000
GradBoosting         min         22.6828           GradBoosting         max         23.445           Mesh         mean         22.9485 29s         3000           Mesh         std         0.4441           Mesh         95% confidence interval         [22.905, 22.992]           Mesh         min         22.0012           Mesh         max         23.6536           Derivative         mean         22.9131 14s         1000           Derivative         std         0.6985           Derivative         95% confidence interval         [22.8446, 22.9816]           Derivative         min         21.6485           Derivative         max         23.0165 7s         10000           RandomForest         mean         23.0165 7s         10000           RandomForest         min         22.5737         10000           RandomForest         min         22.5737         10000           RandomForest         max         23.5364         23.5364           Parameters         values         0         0.1	GradBoosting	std	0.2093		
GradBoosting         max         23.445           Mesh         mean         22.9485         29s         3000           Mesh         std         0.4441         0.4	GradBoosting	95% confidence interval	[23.0458, 23.0868]		
Mesh         mean         22.9485 29s         3000           Mesh         std         0.4441           Mesh         95% confidence interval         [22.905, 22.992]           Mesh         min         22.0012           Mesh         max         23.6536           Derivative         mean         22.9131 14s         1000           Derivative         std         0.6985           Derivative         95% confidence interval         [22.8446, 22.9816]           Derivative         min         21.6485           Derivative         max         23.9269           RandomForest         std         0.286           RandomForest         95% confidence interval         [22.9885, 23.0445]           RandomForest         min         22.5737           RandomForest         max         23.5364           Parameters         values           0 q         0.1	GradBoosting	min	22.6828		
Mesh       std       0.4441         Mesh       95% confidence interval       [22.905, 22.992]         Mesh       min       22.0012         Mesh       max       23.6536         Derivative       mean       22.9131       14s       1000         Derivative       std       0.6985         Derivative       95% confidence interval       [22.8446, 22.9816]       Parameters       1000         Derivative       max       23.9269       Parameters       10000         RandomForest       mean       23.0165       7s       10000         RandomForest       std       0.286       23.0445       Parameters       Parameters       Values         O q       0.1       0.1	GradBoosting	max	23.445		
Mesh       95% confidence interval       [22.905, 22.992]         Mesh       min       22.0012         Mesh       max       23.6536         Derivative       mean       22.9131       14s       1000         Derivative       std       0.6985         Derivative       95% confidence interval       [22.8446, 22.9816]         Derivative       min       21.6485         Derivative       max       23.9269         RandomForest       mean       23.0165       7s       10000         RandomForest       95% confidence interval       [22.9885, 23.0445]         RandomForest       min       22.5737         RandomForest       max       23.5364         Parameters       values         0 q       0.1	Mesh	mean	22.9485	29s	3000
Mesh         min         22.0012           Mesh         max         23.6536           Derivative         mean         22.9131         14s         1000           Derivative         std         0.6985           Derivative         95% confidence interval         [22.8446, 22.9816]         Parameters         1000           Derivative         max         23.9269         Parameters         10000           RandomForest         std         0.286         0.286         Parameters         10000         1000         Parameters         10000         Parameters	Mesh	std	0.4441		
Mesh         max         23.6536           Derivative         mean         22.9131 14s         1000           Derivative         std         0.6985           Derivative         95% confidence interval         [22.8446, 22.9816]           Derivative         min         21.6485           Derivative         max         23.9269           RandomForest         mean         23.0165 7s         10000           RandomForest         std         0.286           RandomForest         min         22.5737           RandomForest         max         23.5364           Parameters         values           0 q         0.1	Mesh	95% confidence interval	[22.905, 22.992]		
Derivativemean22.9131 14s1000Derivativestd0.6985Derivative95% confidence interval[22.8446, 22.9816]Derivativemin21.6485Derivativemax23.9269RandomForestmean23.0165 7s10000RandomForeststd0.286RandomForest95% confidence interval[22.9885, 23.0445]RandomForestmin22.5737RandomForestmax23.5364Parametersvalues0 q0.1	Mesh	min	22.0012		
Derivative std 0.6985  Derivative 95% confidence interval [22.8446, 22.9816]  Derivative min 21.6485  Derivative max 23.9269  RandomForest mean 23.0165 7s 10000  RandomForest std 0.286  RandomForest 95% confidence interval [22.9885, 23.0445]  RandomForest min 22.5737  RandomForest max 23.5364  Parameters values  0 q 0.1	Mesh	max	23.6536		
Derivative 95% confidence interval [22.8446, 22.9816]  Derivative min 21.6485  Derivative max 23.9269  RandomForest mean 23.0165 7s 10000  RandomForest std 0.286  RandomForest 95% confidence interval [22.9885, 23.0445]  RandomForest min 22.5737  RandomForest max 23.5364  Parameters values  0 q 0.1	Derivative	mean	22.9131	14s	1000
Derivative min 21.6485 Derivative max 23.9269  RandomForest mean 23.0165 7s 10000 RandomForest std 0.286 RandomForest 95% confidence interval [22.9885, 23.0445] RandomForest min 22.5737 RandomForest max 23.5364 Parameters values 0 q 0.1	Derivative	std	0.6985		
Derivative max 23.9269  RandomForest mean 23.0165 7s 10000  RandomForest std 0.286  RandomForest 95% confidence interval [22.9885, 23.0445]  RandomForest min 22.5737  RandomForest max 23.5364  Parameters values  0 q 0.1	Derivative	95% confidence interval	[22.8446, 22.9816]		
RandomForest mean 23.0165 7s 10000 RandomForest std 0.286 RandomForest 95% confidence interval [22.9885, 23.0445] RandomForest min 22.5737 RandomForest max 23.5364 Parameters values 0 q 0.1	Derivative	min	21.6485		
RandomForest std 0.286 RandomForest 95% confidence interval [22.9885, 23.0445] RandomForest min 22.5737 RandomForest max 23.5364 Parameters values 0 q 0.1	Derivative	max	23.9269		
RandomForest 95% confidence interval [22.9885, 23.0445] RandomForest min 22.5737 RandomForest max 23.5364 Parameters values 0 q 0.1	RandomForest	mean	23.0165	7s	10000
RandomForest min 22.5737 RandomForest max 23.5364 Parameters values 0 q 0.1	RandomForest	std	0.286		
RandomForest max 23.5364 Parameters values 0 q 0.1	RandomForest	95% confidence interval	[22.9885, 23.0445]		
Parameters values 0.1	RandomForest	min	22.5737		
0 q 0.1	RandomForest	max	23.5364		
- 1		Parameters	values		
	0	) q	0.1		
1 mu 0.05	1	. mu	0.05		
2 R 0.05	2	! R	0.05		
3 r 0.05	3	r	0.05		
4 sigma 0.2	4	sigma	0.2		
5 T 3	5	Т	3		
6 K 100	6	5 K	100		
7 SO 100	7	' SO	100		

n\_picard