1. What is it ?
   1. Simulation of many paths
   2. Pricing of a payoff on each path
   3. Average then discount
   4. Equivalence with Trees
   5. Disadvantages : (convergence sqrt(n) 10 times accuracy => 100 x paths, Greeks)
   6. Plot Variance of price with N simu
2. Example with European Option
3. What is a Long Staff Schwartz MC
   1. Price an American with it
4. Time to start working on the swing:
   1. Swing with log normal diffusion (spot + future)
   2. Swing with seasonal diffusion