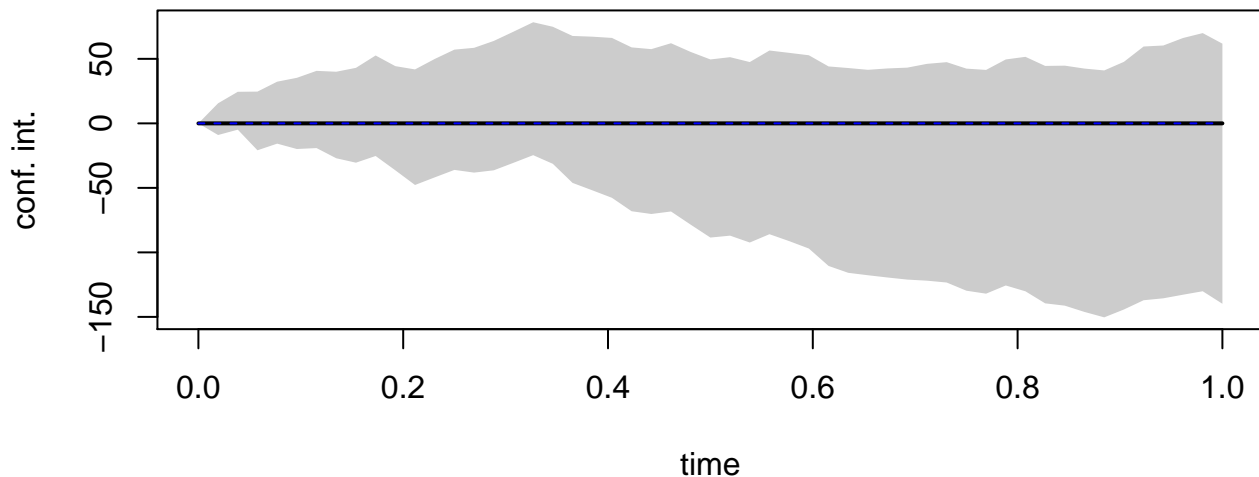**conf. int.
for the martingale difference**

**true (black) vs
monte carlo (blue) prices**