Comparison of mean Our method:

>> Mean1'

ans =

-0.0070 -0.0178 -0.0247 -0.0285 -0.0305 -0.0074

Control Variate:

>> Mean2'

ans =

0.0019 0.0009 -0.0057 -0.0096 -0.0413 -0.0120

Baseline:

>> Mean3'

ans =

-0.0288 -0.0746 -0.0331 -0.0731 -0.0482 -0.0068

Comparison of Bias

Our Method:

$$-0.0223$$
 -0.0552 -0.0885 -0.1378 -0.1482 -0.0291

Control Variate:

$$0.0093$$
 0.0198 0.0204 0.0205 -0.0089 -0.0040

Baseline:

$$-0.0217$$
 -0.0567 -0.0082 -0.0443 -0.0174 0.0007

```
Comparison of Variance
```

Our method

>> Variance1'

ans =

1.0e-04 *

0.0282 0.1570 0.2765 0.3664 0.4399 0.1144

Control variate

>> Variance2'

ans =

0.0000 0.0003 0.0032 0.0068 0.0491 0.0496

Baseline

>> Variance3'

ans =

1.3387 0.6608 0.3919 0.2557 0.1241 0.0545

Comparison of MSE

Our Method

ans =

1.0e-04 *

0.0282 0.1570 0.2766 0.3666 0.4401 0.1144

Control Variate

>> MSE2'

ans =

0.0001 0.0006 0.0036 0.0073 0.0492 0.0496

Baseline

>> MSE3'

ans =

1.3391 0.6640 0.3919 0.2576 0.1244 0.0545