

European options 1

BlackScholesPricer price=3.69676, delta=0.412438
BlackScholesPricer price=7.70175, delta=-0.587562

Calling CRR pricer with depth=150

CRR pricer computed price=3.69936
CRR pricer explicit formula price=3.69936

Calling CRR pricer with depth=150

CRR pricer computed price=7.70434
CRR pricer explicit formula price=7.70434

Binary Tree

```
0
0 1
0 0 0
0 0 0 0
0
0 1
0 0 0
0 0 0 0
0 0 0 0 0
0 0 0 0 0 0
0
0 1
0 0 0
0 0 0 0
0
0 0
0 3.14 0
0
0 0
0 3.14 0
0 0 0 0
0 0 0 0 0
0
0 0
0 3.14 0
0 0 0 0
0
0 0
0 0 0
8 0 0 0
0 0 0 0 0
0
0 0
0 0 0
0
0 0
0 0 0
0 0 0 0
0 0 0 0 0
```

European options 2

BlackScholesPricer price=0.354849, delta=0.412438
BlackScholesPricer price=0.635201, delta=-0.587562

Calling CRR pricer with depth=150

CRR pricer computed price=0.338217
CRR pricer explicit formula price=0.338217

Calling CRR pricer with depth=150

CRR pricer computed price=0.651833
CRR pricer explicit formula price=0.651833

nb samples: 7.97214e+06
price: 3.70083

nb samples: 1.12991e+07
price: 7.69818

nb samples: 34670
price: 0.355556

nb samples: 34740
price: 0.632902

nb samples: 10
price: 0

nb samples: 6.24015e+06
price: 6.30163

price: 3.70384

price: 7.70882

price: 0.346094

price: 0.643956

price: 3.70384

price: 7.84874