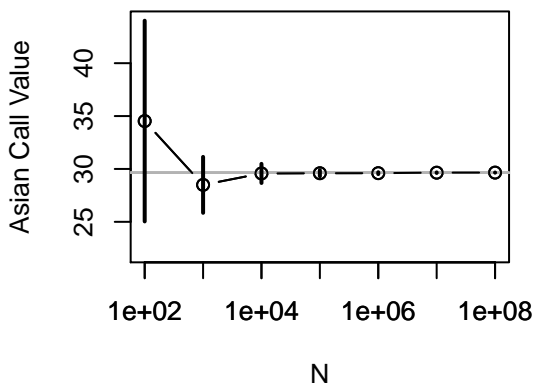
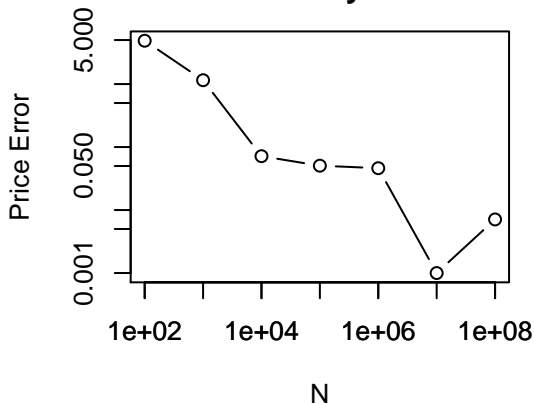


Geometric Asian Call Option Price

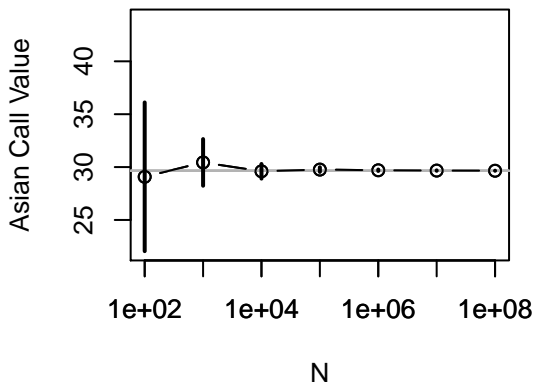
Crude Estimator: 95% CI



Crude Estimator Error to Analytic Price



Antithetic Estimator: 95% CI



Antithetic Estimator: Error to Analytic Price

