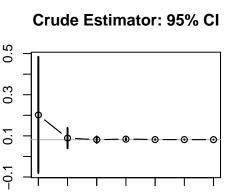
European Call Option Simulation

Price Error

Price Error



1e+06

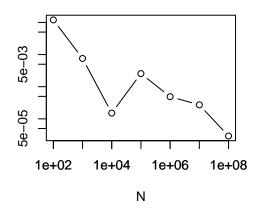
1e+08

Call Price

Call Price

1e+02

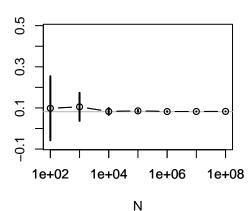
Crude Estimator Error to Black–Scholes Price



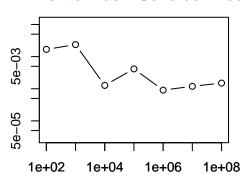
Antithetic Estimator: 95% CI

Ν

1e+04



Antithetic Estimator: Error to Black–Scholes Price



Ν