

```
addl_info =
```

```
    g: [1x1 struct]  
    ht: [1x1 struct]
```

```
Max 0.582195; Min -0.000102269.  
Max 0.417186; Min -4.61287e-07.  
Max 0.335212; Min -1.0842e-19.  
Max 0.285756; Min -1.0842e-19.  
Max 0.251427; Min 0.  
Max 0.225508; Min -2.71051e-20.  
Max 0.204966; Min 0.  
Max 0.188183; Min 0.  
Max 0.17417; Min 0.  
Max 0.162272; Min 0.  
Max 0.152027; Min 0.  
Max 0.143102; Min 0.  
Max 0.135248; Min -1.0842e-19.  
Max 0.128275; Min 0.  
Max 0.122037; Min 0.  
Max 0.116418; Min 0.  
Max 0.111324; Min 0.  
Max 0.106681; Min 0.  
Max 0.102426; Min 0.  
Max 0.0985082; Min 0.  
Max 0.0948857; Min 0.  
Max 0.0915225; Min 1.32797e-05.  
Max 0.0883881; Min 5.09357e-05.  
Max 0.0854569; Min 8.09856e-05.
```

```
ans =
```

```
    0.5023  
    0.4975  
    0.5019  
    0.4986  
    0.5005
```

```
ans =
```

```
    0.0945  
    0.0966  
    0.0842  
    0.0790  
    0.0754
```

```
addl_info =
```

```
g: [1x1 struct]
ht: [1x1 struct]
```

```
Max 0.585354; Min -9.60239e-14.
Max 0.419239; Min -1.35862e-13.
Max 0.33708; Min 0.
Max 0.287246; Min 0.
Max 0.253161; Min 0.
Max 0.226535; Min 0.
Max 0.20644; Min 0.
Max 0.189828; Min 0.
Max 0.176252; Min 0.
Max 0.164267; Min 0.
Max 0.153544; Min 0.
Max 0.144534; Min 0.
Max 0.137481; Min 0.
Max 0.130117; Min 0.
Max 0.123843; Min 0.
Max 0.117751; Min 0.
Max 0.113158; Min 1.95156e-18.
Max 0.10807; Min 0.
Max 0.103914; Min 0.
Max 0.100004; Min 0.
Max 0.0972696; Min 0.
Max 0.0932928; Min 0.
Max 0.0902863; Min 1.73472e-18.
Max 0.0869526; Min 0.
```

```
expected_values =
```

```
0.5028
0.5022
0.4997
0.4985
0.4997
```

```
ans =
```

```
0.1038
0.0982
0.1008
0.0885
0.0801
```

```
addl_info =
```

```
g: [1x1 struct]
ht: [1x1 struct]
```

```
Max 0.580623; Min -0.000102269.
Max 0.415568; Min -4.65223e-07.
Max 0.333598; Min 0.
Max 0.284159; Min -2.71051e-20.
Max 0.24985; Min -2.71051e-20.
Max 0.223953; Min 0.
Max 0.203429; Min 0.
Max 0.186662; Min 0.
Max 0.17266; Min 0.
Max 0.16077; Min 0.000120879.
Max 0.15053; Min 0.000268729.
Max 0.141609; Min 0.000417692.
Max 0.133759; Min 0.000562562.
Max 0.126789; Min 0.00069973.
Max 0.120553; Min 0.00082683.
Max 0.114935; Min 0.000942478.
Max 0.109843; Min 0.00104603.
Max 0.105201; Min 0.0011374.
Max 0.100947; Min 0.00121687.
Max 0.0970301; Min 0.00128498.
Max 0.0934085; Min 0.0013424.
Max 0.0900459; Min 0.00138993.
Max 0.0869121; Min 0.00142837.
Max 0.0839813; Min 0.00145853.
```

```
ans =
```

```
0.5026
0.4974
0.5021
0.4985
0.5005
```

```
ans =
```

```
0.0956
0.0970
0.0843
0.0792
0.0755
```

```
addl_info =
```

```
g: [1x1 struct]
ht: [1x1 struct]
```

```
Max 0.584672; Min -0.00453234.
Max 0.419145; Min -0.00425501.
Max 0.33666; Min -0.00507501.
```

```
Max 0.28753; Min -0.00363458.  
Max 0.253207; Min -0.0037356.  
Max 0.226873; Min -0.00393659.  
Max 0.207213; Min -0.00372931.  
Max 0.190098; Min -0.00356976.  
Max 0.175867; Min -0.00346264.  
Max 0.163795; Min -0.00343632.  
Max 0.153432; Min -0.00352622.  
Max 0.144559; Min -0.00233279.  
Max 0.136727; Min -0.00281485.  
Max 0.129703; Min -0.00251366.  
Max 0.123859; Min -0.00257327.  
Max 0.11904; Min -0.00273048.  
Max 0.112912; Min -0.00222032.  
Max 0.108228; Min -0.00178443.  
Max 0.104332; Min -0.00198502.  
Max 0.100056; Min -0.00166293.  
Max 0.0970097; Min -0.00152353.  
Max 0.0932952; Min -0.00210634.  
Max 0.090162; Min -0.00137363.  
Max 0.0868537; Min -0.00185765.
```

```
expected_values =
```

```
0.5088  
0.4991  
0.5109  
0.4924  
0.5005
```

```
ans =
```

```
0.0500  
0.0500  
0.0500  
0.0500  
0.0500
```

```
>> plots
```

```
acceptance =
```

```
0.3377    0.3404    0.3378
```

```
swap_rate =
```

```
0.2598    0.2375
```

```
expected_value =
```

```
0.4972  
0.5057  
0.4976  
0.4984  
0.5018
```

```
covariance_matrix =
```

```
0.0016    -0.0038     0.0033    -0.0014     0.0002  
-0.0038     0.0091    -0.0084     0.0037    -0.0006  
0.0033    -0.0084     0.0084    -0.0042     0.0009  
-0.0014     0.0037    -0.0042     0.0026    -0.0007  
0.0002    -0.0006     0.0009    -0.0007     0.0003
```

```
std_array =
```

```
0.0400  
0.0954  
0.0916  
0.0505  
0.0161
```

```
>>
```