Pseudo code

Euler approximation (initial, T, N, μ, σ, type, strike)

$\Delta = \frac{T}{N}$; initial = 100

loop for $i = 0 \ldots N$

$Z \leftarrow N(0,1)$

$S_{ti+1} \leftarrow S_{ti} + \mu(S_{ti}) \cdot \Delta + \sigma(S_{ti}) \sqrt{\Delta} \cdot Z$

$P = (0, S_{tN} - K)^+$