MC simulation 10 steps ahead benchmark

Left plot: y-axis $\mathbb{E}[M(t_{l+m})|\mathcal{G}(t_l) \cup \mathcal{F}(t_{l+m})] - \text{Fixed}$, x-axis "Number of simulations". Legend: $m = 100$, $m = 50$, $m = 10$.

Right plot: y-axis "Relative error $|\sigma/\mathbb{E}|$", x-axis "Number of simulations". Legend: $m = 100$, $m = 50$, $m = 10$.