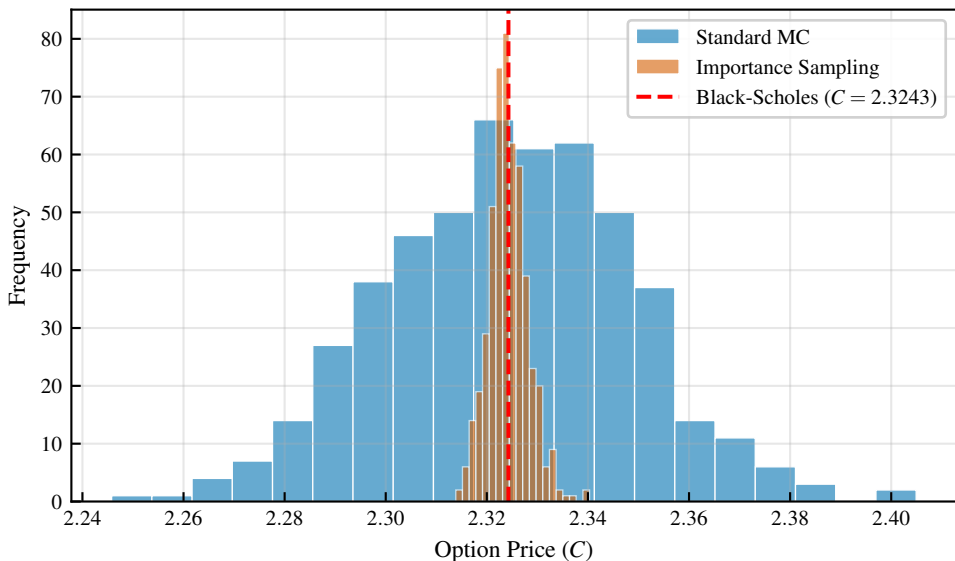
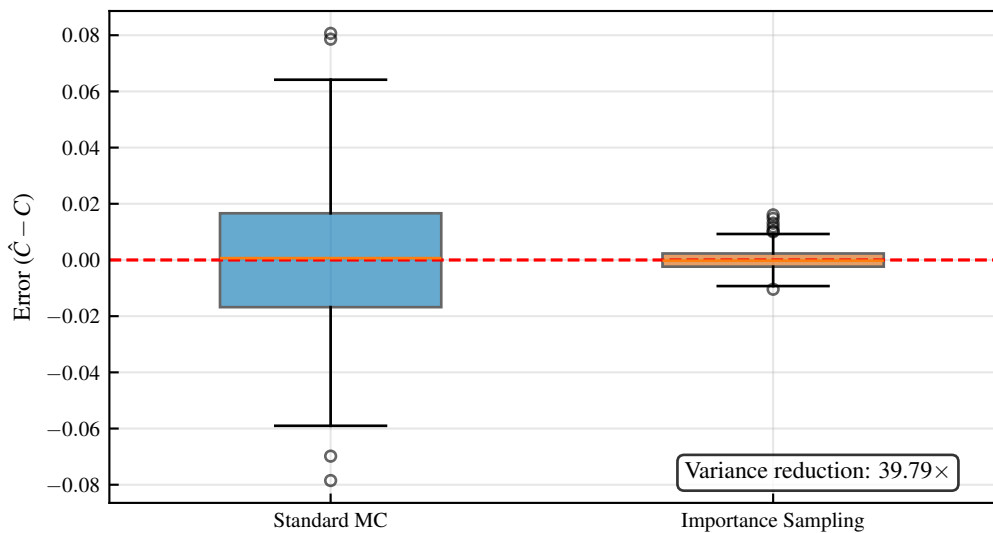


Distribution of Option Price Estimators



Error Distribution



Model Parameters: $S_0 = 100.0$, $K = 125.0$, $r = 0.05$, $T = 1.0$, $\sigma = 0.20$, $M(\text{repetitions}) = 500$, $N(\text{paths}) = 100000$