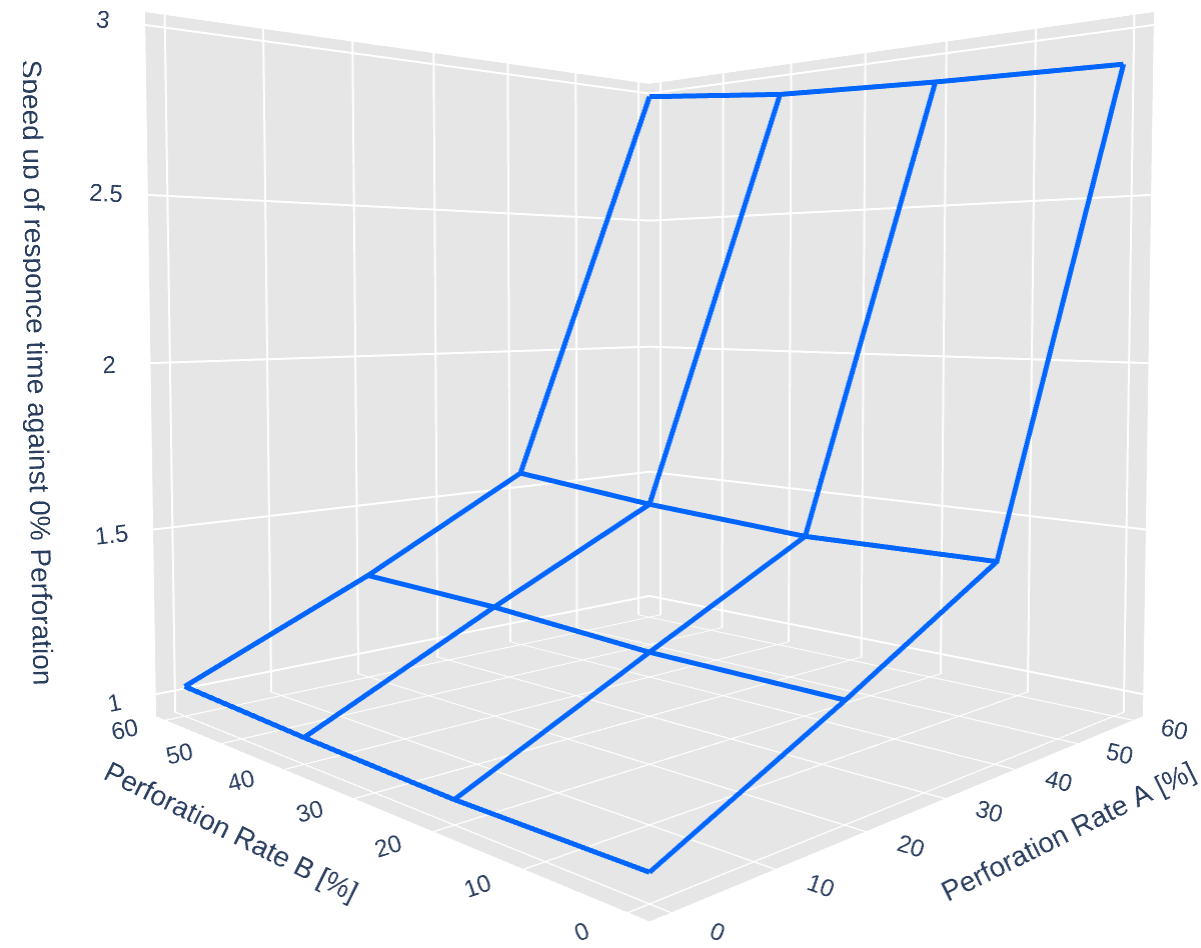


Speed-up and accuracy loss of Pr_a and Pr_b in Swaptions

Speed up graph for Pr A and Pr B



Accuracy contour for Pr A and Pr B

