| Model | FOM | | ROM | | |
| --- | --- | --- | --- | --- | --- |
| | unknowns | CPU time | unknowns | CPU time | speed-up |
| Black–Scholes | 127 | 0.0011 | 16 | 0.00064 | 1.7 |
| Merton | 127 | 0.0022 | 16 | 0.00084 | 2.6 |
| Heston | 8255 | 0.16 | 40 | 0.0011 | 145 |
| Bates | 8255 | 0.36 | 40 | 0.0015 | 240 |