Level 9 Homework

#### D Advanced Monte Carlo

###### b)

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|  | NT | NSIM | Call | | | Put | | |
| Price | SD | SE | Price | SD | SE |
| Batch 1 | 100 | 20, 000 | 2.06987 | 0.0336977 | 0.000238279 | 5.89635 | 0.0586881 | 0.000414987 |
| 500 | 1000, 000 | 2.13249 | 0.00489557 | 4.89557e-006 | 5.84333 | 0.00824322 | 8.24322e-006 |
| Batch 2 | 100 | 20, 000 | 7.78564 | 0.0560166 | 0.000280083 | 8.04228 | 0.0558155 | 0.000279077 |
| 500 | 1000, 000 | 7.96404 | 0.00809825 | 5.72633e-006 | 7.9595 | 0.00783066 | 5.53712e-006 |