The test results are shown in the following table.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| Batch | Type | NT | NSIM | SD | SE |
| 1 | Call | 10 | 100 | 5.68943 | 5.69E-1 |
| 1 | Call | 10 | 1000 | 4.50887 | 1.43E-1 |
| 1 | Call | 10 | 10000 | 4.48641 | 4.49E-2 |
| 1 | Call | 10 | 100000 | 4.43149 | 1.40E-2 |
| 1 | Call | 100 | 100 | 4.35982 | 4.36E-1 |
| 1 | Call | 100 | 1000 | 4.48768 | 1.42E-1 |
| 1 | Call | 100 | 10000 | 4.54234 | 4.54E-2 |
| 1 | Call | 100 | 100000 | 4.51298 | 1.43E-2 |
| 1 | Call | 200 | 100 | 4.11175 | 4.11E-1 |
| 1 | Call | 200 | 1000 | 4.50854 | 1.43E-1 |
| 1 | Call | 200 | 10000 | 4.54785 | 4.55E-2 |
| 1 | Call | 200 | 100000 | 4.55944 | 1.44E-2 |
| 1 | Call | 500 | 100 | 4.41928 | 4.42E-1 |
| 1 | Call | 500 | 1000 | 4.41728 | 1.39E-1 |
| 1 | Call | 500 | 10000 | 4.60808 | 4.61E-2 |
| 1 | Call | 500 | 100000 | 4.55354 | 1.44E-2 |
| 1 | Put | 10 | 100 | 6.34635 | 6.35E-1 |
| 1 | Put | 10 | 1000 | 6.25520 | 1.98E-1 |
| 1 | Put | 10 | 10000 | 6.07773 | 6.08E-2 |
| 1 | Put | 10 | 100000 | 6.08728 | 1.92E-2 |
| 1 | Put | 100 | 100 | 6.52263 | 6.52E-1 |
| 1 | Put | 100 | 1000 | 5.89612 | 1.86E-1 |
| 1 | Put | 100 | 10000 | 6.05470 | 6.05E-2 |
| 1 | Put | 100 | 100000 | 6.05777 | 1.92E-2 |
| 1 | Put | 200 | 100 | 6.13961 | 6.14E-1 |
| 1 | Put | 200 | 1000 | 6.07020 | 1.92E-1 |
| 1 | Put | 200 | 10000 | 6.08481 | 6.08E-2 |
| 1 | Put | 200 | 100000 | 6.05047 | 1.91E-2 |
| 1 | Put | 500 | 100 | 6.17650 | 6.18E-1 |
| 1 | Put | 500 | 1000 | 6.06848 | 1.92E-1 |
| 1 | Put | 500 | 10000 | 6.09454 | 6.09E-2 |
| 1 | Put | 500 | 100000 | 6.05203 | 1.91E-2 |
| 2 | Call | 10 | 100 | 15.8341 | 1.58 |
| 2 | Call | 10 | 1000 | 13.1167 | 4.15E-1 |
| 2 | Call | 10 | 10000 | 13.0900 | 1.31E-1 |
| 2 | Call | 10 | 100000 | 12.9674 | 4.10E-2 |
| 2 | Call | 100 | 100 | 12.8422 | 1.28 |
| 2 | Call | 100 | 1000 | 13.0707 | 4.13E-1 |
| 2 | Call | 100 | 10000 | 13.2120 | 1.32E-1 |
| 2 | Call | 100 | 100000 | 13.1477 | 4.16E-2 |
| 2 | Call | 200 | 100 | 12.2344 | 1.22 |
| 2 | Call | 200 | 1000 | 13.1213 | 4.14E-1 |
| 2 | Call | 200 | 10000 | 13.1971 | 1.32E-1 |
| 2 | Call | 200 | 100000 | 13.2500 | 4.19E-2 |
| 2 | Call | 500 | 100 | 12.9557 | 1.30E-1 |
| 2 | Call | 500 | 1000 | 12.8813 | 4.07E-1 |
| 2 | Call | 500 | 10000 | 13.3434 | 1.34E-1 |
| 2 | Call | 500 | 100000 | 13.2345 | 4.19E-2 |

In the results above, we can see that for a single problem, the SD remains fluctuating in a certain range when NT and NSIM change, it doesn’t change its order. For SE, when NSIM increases, it will decrease at a rate of sqrt(M). A smaller SE will increase the accuracy of the method.