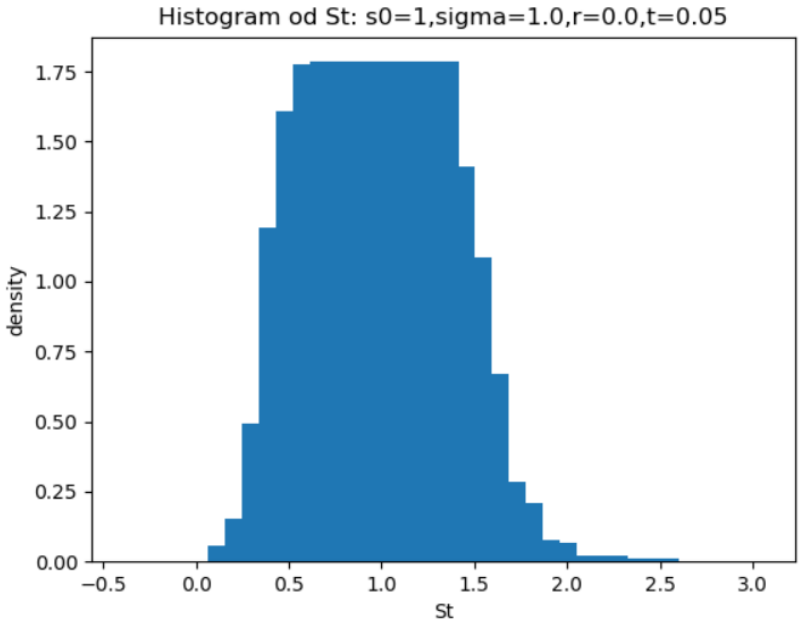
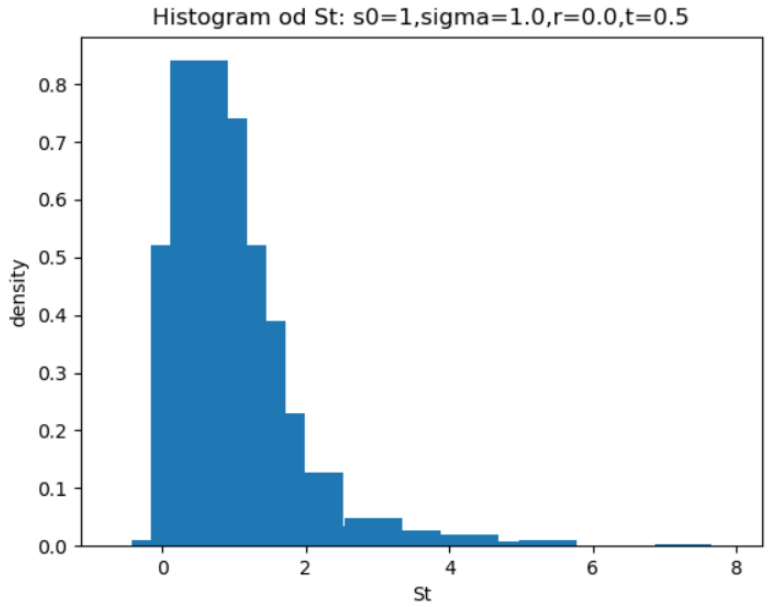
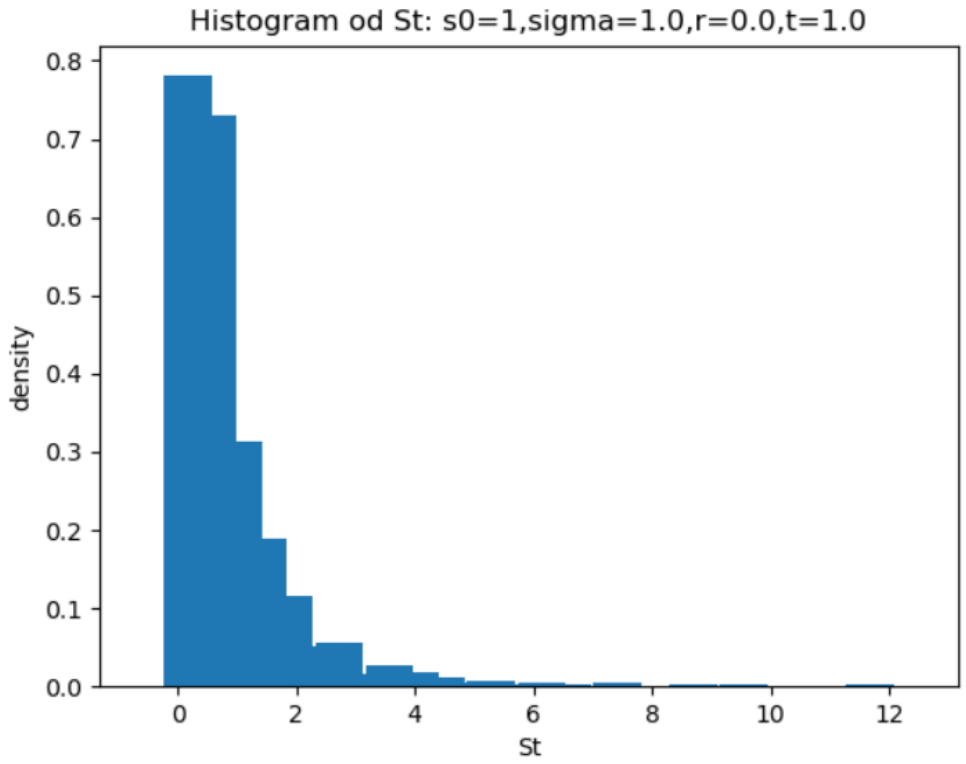
Test Result							
t	S0	r	sigma	Delta_t	N	Sample mean	Sample std
0.05	1	0	1	0.005	1000	1.0057	0.2250



Test Result							
t	S0	r	sigma	Delta_t	N	Sample mean	Sample std
0.5	1	0	1	0.005	1000	1.0057	0.2250



Test Result							
t	S0	r	sigma	Delta_t	N	Sample mean	Sample std
1	1	0	1	0.005	1000	1.0057	0.2250



As we can see, when we change t from 0.05 to 1, the skewness of distribution become more obvious, meaning the frequency of extreme value could be larger, which leads to the difficulty of estimating E[St] for large t.