

[Source](#) | [Model](#) | [Option](#)
| [Model_Option](#) | [Help on ap methods](#) | [Archived Tests](#)

ap_iac

[Input parameters:](#) [Output parameters:](#)

- Price

Computes the price of vanilla option using the fast Integration-Along-Cut (IAC) algorithm. Parameters of approximation are chosen automatically for pre-set accuracy of 10^{-12} . Description of the algorithm is given in [there](#)

References