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## mc\_fixedasian\_exactmethod

### Input parameters:

- Time StepNumber  $M$
- Generator\_Type
- Number of iterations  $N$
- Scheme
- Confidence Value  $\alpha$
- Delta relative increment

### Output parameters:

- Price  $P$
- Error Price  $\sigma_P$
- Delta  $\delta$
- Error delta  $\sigma_\delta$
- Price Confidence Interval:  $IC_P = [\text{Inf Price}, \text{Sup Price}]$
- Delta Confidence Interval:  $IC_\delta = [\text{Inf Delta}, \text{Sup Delta}]$

**Description:** Description of the algorithm is given in [there](#)

## References