

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

mc_cir2d_swaption

Input parameters:

- Number of iterations N
- Time Step Number M
- Generator_Type
- Increment inc
- Confidence Value

Output parameters:

- Price P
- Error Price σ_P
- 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](#)