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mc_fixedasian_exactmethod

Input parameters:

- Time StepNumber M
- Generator_Type
- Number of iterations N
- Scheme
- Confidence Value α
- Delta relative increment

Output parameters:

- Price P
- Error Price σ_P
- Delta δ
- Error delta σ_δ
- 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](#)