

Antithetic Milstein SDE treatment

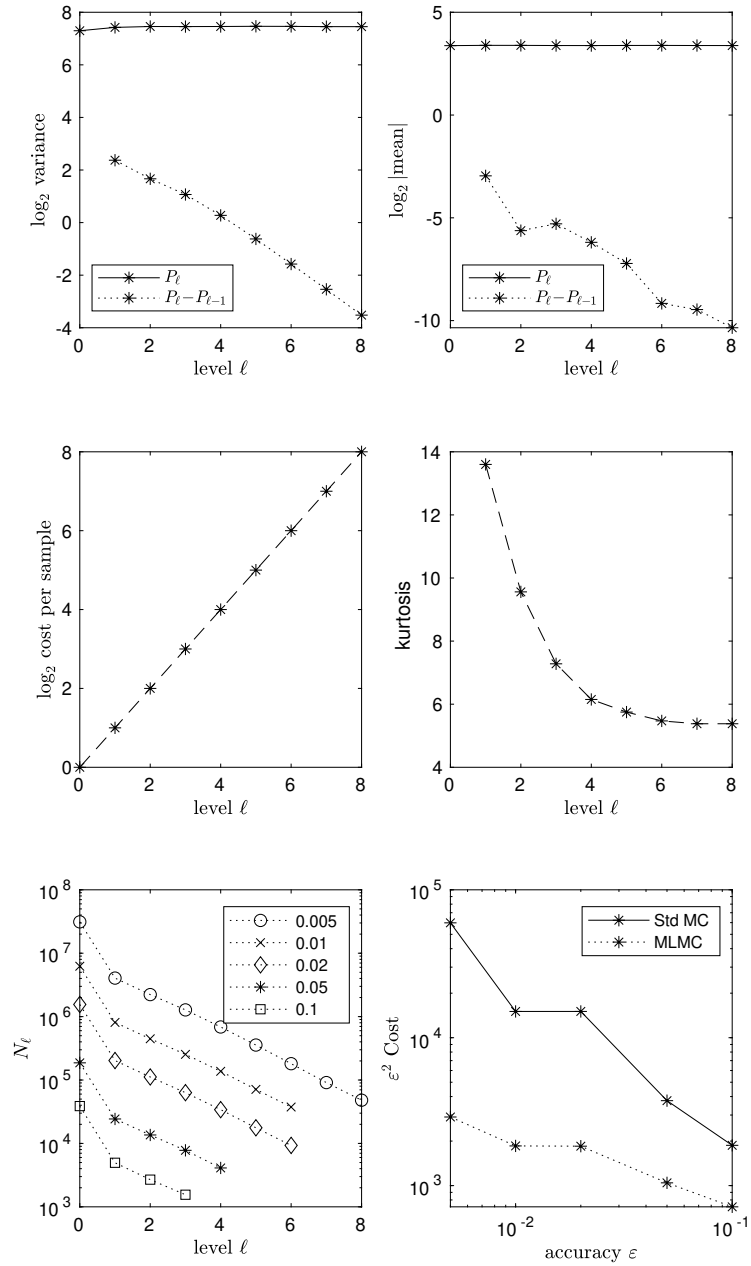


Figure 1: Heston results without antithetic treatment

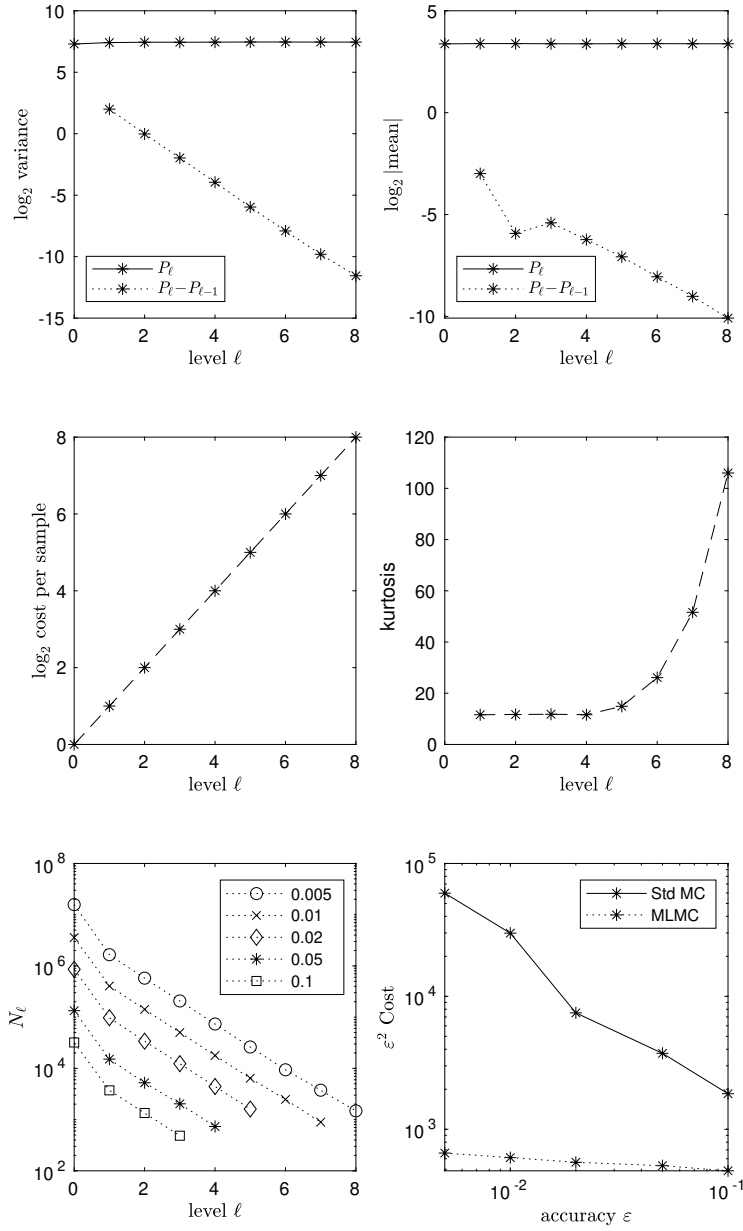


Figure 2: Heston results with antithetic treatment