

THESIS

**COMPARATIVE PERFORMANCE ANALYSIS OF MONTE
CARLO SIMULATION VARIANCE REDUCTION
TECHNIQUES IN THE CONTEXT OF ORDINARY
AND EXOTIC OPTIONS PRICING**

Written as partial fulfillment of the academic requirements
to obtain the degree of *Sarjana Matematika*

By:
NAME : PUTU MERTA YASA
NPM : 01112170031



**MATHEMATICS STUDY PROGRAM
FACULTY OF SCIENCE AND TECHNOLOGY
UNIVERSITAS PELITA HARAPAN
JAKARTA
2023**