Case 1: Standard error of American option price when $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 3.0$, for $i = 1, 2, 3$.

Figure A1: The values of $S_0(t_k, x_n^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^0=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05, K=46, a_1 = 0.3, a_2 = 0.3, a_3 = 0.4, \overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A2: The values of $S_0(t_k, x_n^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^0=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05, K=46, a_1 = 0.3, a_2 = 0.3, a_3 = 0.4, \overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A3: The values of $S_Q(t_k, x_s^{(k)})$ when $n_e$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^v=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0$ and $\bar{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A4: The values of $S_Q(t_k, x_s^{(k)})$ when $n_e$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^v=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0$ and $\bar{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
**Figure A5:** The values of $S_{Q}(t_k,x^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05$, $K=46$, $a_1=0.3$, $a_2=0.3$, $a_3=0.4$, $\bar{m}_1^{(i)}=0$ and $\bar{m}_4^{(i)}=3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

**Figure A6:** The values of $S_{Q}(t_k,x^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05$, $K=46$, $a_1=0.3$, $a_2=0.3$, $a_3=0.4$, $\bar{m}_1^{(i)}=0$ and $\bar{m}_4^{(i)}=3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A7: The values of $S_0(t_k, x^{(k)})$ when $n_v$ is fixed but $n^c$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0$ and $\bar{m}_4^{(i)} = 3.0$ for $i = 1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A8: The values of $S_0(t_k, x^{(k)})$ when $n^c$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0$ and $\bar{m}_4^{(i)} = 3.0$ for $i = 1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Case 2: Standard error of American option price when $\overline{m}_3^{(i)} = 0.1$ and $\overline{m}_4^{(i)} = 3.0$ for $i = 1, 2, 3$

Figure A9: The values of $S_Q(t_k, x^{(k)})$ when $n_t$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0.1$ and $\overline{m}_4^{(i)} = 3.0$ for $i = 1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A10: The values of $S_Q(t_k, x^{(k)})$ when $n_t$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0.1$ and $\overline{m}_4^{(i)} = 3.0$ for $i = 1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A11: The values of $S_Q(t_k, x^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^*=$10, exercise dates are 1/365, 2/365,..., 10/365, $r=$0.05, $K=46$, $\alpha_1 = 0.3$, $\alpha_2 = 0.3$, $\alpha_3 = 0.4$, $\overline{\alpha}_3^{(i)} = 0.1$ and $\overline{\alpha}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A12: The values of $S_Q(t_k, x^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^*=$10, exercise dates are 1/365, 2/365,..., 10/365, $r=$0.05, $K=46$, $\alpha_1 = 0.3$, $\alpha_2 = 0.3$, $\alpha_3 = 0.4$, $\overline{\alpha}_3^{(i)} = 0.1$ and $\overline{\alpha}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A13: The values of $S_q(t, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^a=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0.1$ and $\bar{m}_i^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A14: The values of $S_q(t, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^a=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0.1$ and $\bar{m}_i^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A15: The values of $S_0(t_k, x^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365$, $2/365$, ..., $10/365$, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0.1$ and $\bar{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A16: The values of $S_0(t_k, x^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are $1/365$, $2/365$, ..., $10/365$, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(i)} = 0.1$ and $\bar{m}_4^{(i)} = 3.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Case 3: Standard error of American option price when $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 8.0$ for $i=1,2,3$

![Figure A17: The values of $S_Q(t_k, x_n^{(k)})$ when $n_i$ is fixed but $n_j$ is varied](image-url)

[Number of underlying assets is 3, $k^u=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 8.0$ for $i=1,2,3$, other parameters are as given in the beginning part of Section 5.3]

![Figure A18: The values of $S_Q(t_k, x_n^{(k)})$ when $n_i$ is fixed but $n_j$ is varied](image-url)

[Number of underlying assets is 3, $k^u=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 8.0$ for $i=1,2,3$, other parameters are as given in the beginning part of Section 5.3]
Figure A19: The values of $S_0(t_k, x^{(k)})$ when $n_r$ is fixed but $n_v$ is varied.

Number of underlying assets is 3, $k^*=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3.

Figure A20: The values of $S_0(t_k, x^{(k)})$ when $n_r$ is fixed but $n_v$ is varied.

Number of underlying assets is 3, $k^*=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(i)} = 0$ and $\overline{m}_4^{(i)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3.
Figure A21: The values of $S_Q(t, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^a=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_1^{(i)} = 0$ and $\bar{m}_4^{(i)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A22: The values of $S_Q(t, x_n^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^a=10$, exercise dates are 1/365, 2/365, ..., 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_1^{(i)} = 0$ and $\bar{m}_4^{(i)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Figure A23: The values of $S_{Q}(t_k, x_i^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_i^{(i)} = 0$ and $\bar{m}_i^{(s)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]

Figure A24: The values of $S_{Q}(t_k, x_i^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are $1/365, 2/365, \ldots, 10/365$, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_i^{(i)} = 0$ and $\bar{m}_i^{(s)} = 8.0$ for $i=1, 2, 3$, other parameters are as given in the beginning part of Section 5.3]
Case 4: Standard error of American option price when $\bar{m}_4^{(1)} = 0.1$ ,
$\bar{m}_4^{(1)} = 5.0, \bar{m}_3^{(2)} = 0.2, \bar{m}_4^{(2)} = 4.0, \bar{m}_3^{(3)} = 0.2$ and $\bar{m}_4^{(3)} = 3.8$

\[ \text{Figure A25: The values of } S_0(t_k, x_n^{(k)}) \text{ when } n_r \text{ is fixed but } n_v \text{ is varied} \]

[Number of underlying assets is 3, $k^u=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(1)} = 0.1$, $\bar{m}_4^{(1)} = 5.0$, $\bar{m}_3^{(2)} = 0.2$, $\bar{m}_4^{(2)} = 4.0$, $\bar{m}_3^{(3)} = 0.2$ and $\bar{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]

\[ \text{Figure A26: The values of } S_0(t_k, x_n^{(k)}) \text{ when } n_r \text{ is fixed but } n_v \text{ is varied} \]

[Number of underlying assets is 3, $k^u=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(1)} = 0.1$, $\bar{m}_4^{(1)} = 5.0$, $\bar{m}_3^{(2)} = 0.2$, $\bar{m}_4^{(2)} = 4.0$, $\bar{m}_3^{(3)} = 0.2$ and $\bar{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]
Figure A27: The values of $S_Q(t_k, x_k^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(1)} = 0.1$, $\bar{m}_4^{(1)} = 5.0$, $\bar{m}_3^{(2)} = 0.2$, $\bar{m}_4^{(2)} = 4.0$, $\bar{m}_3^{(3)} = 0.2$ and $\bar{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]

Figure A28: The values of $S_Q(t_k, x_k^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\bar{m}_3^{(1)} = 0.1$, $\bar{m}_4^{(1)} = 5.0$, $\bar{m}_3^{(2)} = 0.2$, $\bar{m}_4^{(2)} = 4.0$, $\bar{m}_3^{(3)} = 0.2$ and $\bar{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]
Figure A29: The values of $S_Q(t_k, x_n^{(k)})$ when $n_r$ is fixed but $n_v$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(1)} = 0.1$, $\overline{m}_4^{(1)} = 5.0$, $\overline{m}_3^{(2)} = 0.2$, $\overline{m}_4^{(2)} = 4.0$, $\overline{m}_4^{(3)} = 0.2$ and $\overline{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]

Figure A30: The values of $S_Q(t_k, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^* = 10$, exercise dates are 1/365, 2/365, ..., 10/365, $r = 0.05$, $K = 46$, $a_1 = 0.3$, $a_2 = 0.3$, $a_3 = 0.4$, $\overline{m}_3^{(1)} = 0.1$, $\overline{m}_4^{(1)} = 5.0$, $\overline{m}_3^{(2)} = 0.2$, $\overline{m}_4^{(2)} = 4.0$, $\overline{m}_4^{(3)} = 0.2$ and $\overline{m}_4^{(3)} = 3.8$, other parameters are as given in the beginning part of Section 5.3]
Figure A31: The values of $S_\sigma(t_k, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1=0.3$, $a_2=0.3$, $a_3=0.4$, $\bar{m}_3^{(1)}=0.1$, $\bar{m}_4^{(1)}=5.0$, $\bar{m}_3^{(2)}=0.2$, $\bar{m}_4^{(2)}=4.0$, $\bar{m}_4^{(3)}=0.2$ and $\bar{m}_4^{(3)}=3.8$, other parameters are as given in the beginning part of Section 5.3]

Figure A32: The values of $S_\sigma(t_k, x_n^{(k)})$ when $n_v$ is fixed but $n_r$ is varied

[Number of underlying assets is 3, $k^*=10$, exercise dates are 1/365, 2/365,…, 10/365, $r=0.05$, $K=46$, $a_1=0.3$, $a_2=0.3$, $a_3=0.4$, $\bar{m}_3^{(1)}=0.1$, $\bar{m}_4^{(1)}=5.0$, $\bar{m}_3^{(2)}=0.2$, $\bar{m}_4^{(2)}=4.0$, $\bar{m}_4^{(3)}=0.2$ and $\bar{m}_4^{(3)}=3.8$, other parameters are as given in the beginning part of Section 5.3]