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mc_broadieglassermann2d

Input parameters:

- Number of iterations N
- Generator_Type
- Increment *inc*
- Mesh Size *mesh_size*
- Number of Exercise Date *exercise_date_number*

Output parameters:

- Price P
- Delta1 δ_1
- Delta2 δ_2

Description:

Computation of Bermudian Option Price using a stochastic mesh method.[1]
Broadie-Glassermann Method

References

[1] M.BROADIE P.GLASSERMANN. A stochastic mesh method for pricing high-dimensional american options. *Working Paper*, Columbia University:1–37, 1997. 1