

[Source](#) | [Model](#) | [Option](#)
| [Model_Option](#) | [Help on mc methods](#) | [Archived Tests](#)

mc_ribsde

Input parameters:

- Number of Monte Carlo samples
- Random generator
- Basis name
- Number of basis functions
- Number of discretization steps per day

Output parameters:

- Price

Description: Description of this algorithm is given in [Pricing convertible bonds with call p](#)

References