Source | Model | Option
| Model_Option | Help on mc methods | Archived Tests

mc_bsde_labart_nd

Input parameters:
Output parameters:

- Price P

Description: Computation of Basket Option Price using backward differential equation approach [1] Numerical algorithms for backward differential equations

References

[1] C.Labart E.Gobet. Proceeding de la confÃČÂłrence iciam (zÃČÂijrich, juillet 2007), 2 pages. *A sequential Monte Carlo algorithm for solving BSDE.*, 2007. 1