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mc_barraquandmartineau2d

Input parameters:

- Number of iterations N
- Generator_Type
- Increment inc
- Number of Cells $size$
- Size of grid initialising sample $init$
- Number of Exercise Date $exercise\_date\_number$

Output parameters:

- Price P
- Delta1 δ_1
- Delta2 δ_2

Description:

Computation of Bermudan Option Price using quantization of payoff space.
[1] Barraquand-Martineau Method

References

[1] J.BARRAQUAND D.MARTINEAU. Numerical valuation of high dimensional multivariate american securieties. *J.Of Finance and Quantitative Analysis*, 30:383–405, 1995. 1