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

mc_quantization_nd

Input parameters:

- Number of iterations N
- Generator Type
- Increment *inc*
- Regressor Basis *basis*
- Dimension Approximation *dimapprox*
- Number of Exercise Date *exercise date number*

Output parameters:

- Price P

Description:

Computation of Bermudian Option Price with the Quantization algorithm (Pages Bally Printems). Quantization Method

References