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mc_bartyroystrugarek2d

Input parameters:

- Number of iterations N

- Generator_Type

- Increment inc

- Number of Exercise Date $exercise\_date\_number$

Output parameters:

- Price P

- Delta1 δ_1

- Delta2 δ_2

Description: Computation of Bermudan Option Price with the Barty Girardeau Roy Strugarek algorithm[1]. Barty Girardeau Roy Strugarek Method

References

[1] K.Barty, J.S.Roy, C.Strugarek. Temporal difference learning with kernels for pricing american style options. *Preprint*, 2005. 1