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mc_randomquantization

Input parameters:

- Number of iterations N
- Generator Type
- Increment inc
- Size Tesselation $size\_tesselation$
- Number of Exercise Date $exercise\ date\ number$

Output parameters:

- Price P
- Delta δ

Description:

Computation of Bermudan Option Price using quantization of stock space[1].
Random Quantization Method

References

[1] G.PAGES V.BALLY. A quantization method for the discretization of bsde's and reflected bsde's. *Working Paper Université Paris XII*, pages 1–40, 2000. 1