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

mc_broadieglassermann

Input parameters:

- Number of iterations N
- Generator Type
- Increment inc
- Mesh Size $mesh\_size$
- Number of Exercise Date $exercise\ date\ number$

Output parameters:

- Price P
- Delta δ

Description:
Computation of Bermudan Option Price using a stochastic mesh method.[1]
Broadie-Glassermann Method

References

[1] M.BROADIE P.GLASSERMANN. A stochastic mesh method for pricing high-dimensional american options. *Working Paper*, Columbia University:1–37, 1997. 1