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mc_barraquandmartineau

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
- Delta δ

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