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mc_tsitsiklisvanroy_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 Bermudan Option Price with the Tsitsiklis Van Roy algorithm that gives an estimation of an optimal stopping time using regression method. Tsitsiklis Van Roy Method

References