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mc_randomquantization2d

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
- Delta1 $\delta 1$
- Delta2 $\delta 2$

Description:

Computation of Bermudian 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