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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 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](#)