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mc_broadieglassermann2d

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

Description:

Computation of Bermudian 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](#)