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mc_bartyroystrugarek2d

Input parameters:

- Number of iterations N
- Generator_Type
- Increment inc
- Number of Exercise Date $exercise_date_number$

Output parameters:

- Price P
- Delta1 δ_1
- Delta2 δ_2

Description: Computation of Bermudan Option Price with the Barty Girardeau Roy Strugarek algorithm[1]. [Barty Girardeau Roy Strugarek Method](#)

References

- [1] C.Strugarek K.Barty, J.S.Roy. Temporal difference learning with kernels for pricing american style options. *Preprint*, 2005. 1