`Source` | `Model` | `Option`
| `Model_Option` | `Help on mc methods` | `Archived Tests`

`mc_bsde_labart_nd`

Input parameters:
Output parameters:

- Price P

Description: Computation of Basket Option Price using backward differential equation approach [1] Numerical algorithms for backward differential equations

References

[1] C.Labart E.Gobet. Iciam conference proceeding (zurich, juillet 2007), 2 pages. *A sequential Monte Carlo algorithm for solving BSDE.*, 2007. 1