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

mc_quantization_stored_nd

Input parameters:

- Number of iterations N
- Generator Type
- Increment inc
- Regressor Basis $basis$
- Dimension Approximation $dimapprox$
- Number of Exercise Date $exercise\ datenumber$

Output parameters:

- Price P
- Deltas P

Description:

Computation of Bermudan Option Price with the Quantization Stored algorithm (Pages Bally Printems). Quantization Method

References