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mc_barraquandmartineau

Input parameters:

- Number of iterations N
- Generator_Type
- Increment inc
- Number of Cells $size$
- Size of grid initialising sample $init$
- Number of Exercise Date $exercise_date_number$

Output parameters:

- Price P
- Delta δ

Description:

Computation of Bermudan Option Price using quantization of payoff space.

[1] [Barraquand-Martineau Method](#)

References

- [1] J.BARRAQUAND D.MARTINEAU. Numerical valuation of high dimensional multivariate american securities. *J.Of Finance and Quantitative Analysis*, 30:383–405, 1995. [1](#)