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## 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](#)