

[Source](#) | [Model](#) | [Option](#)  
| [Model\\_Option](#) | [Help on mc methods](#) | [Archived Tests](#)

## mc\_broadieglassermann2d

Input parameters:

- Number of iterations  $N$
- Generator\_Type
- Increment  $inc$
- Mesh Size  $mesh\_size$
- Number of Exercise Date  $exercise\_date\_number$

Output parameters:

- Price  $P$
- Delta1  $\delta_1$
- Delta2  $\delta_2$

### Description:

Computation of Bermudian Option Price using a stochastic mesh method.[\[1\]](#)  
[Broadie-Glassermann Method](#)

### References

- [1] M.BROADIE P.GLASSERMANN. A stochastic mesh method for pricing high-dimensional american options. *Working Paper*, Columbia University:1–37, 1997. [1](#)