mc_quantization_nd

Input parameters:

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

Output parameters:

- Price P

Description:

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