mc_randomquantization2d

Input parameters:

- Number of iterations N
- Generator Type
- Increment
- Size Tesselation
- Number of Exercise Date

Output parameters:

- Price
- Delta1
- Delta2

Description:

Computation of Bermudan Option Price using quantization of stock space[1].
Random Quantization Method

References

[1] G.PAGES V.BALLY. A quantization method for the discretization of bsde's and reflected bsde's. *Working Paper Université Paris XII*, pages 1–40, 2000. 1