mc_bartyroystrugarek

Input parameters:

- Number of iterations N
- Generator Type
- Increment *inc*
- Number of Exercise Date *exercise date number*

Output parameters:

- Price P
- Delta δ

Description: Computation of Bermudan Option Price with the Barty Girardeau Roy Strugarek algorithm[1]. Barty Girardeau Roy Strugarek Method

References

[1] C.Strugarek K.Barty, J.S.Roy. Temporal difference learning with kernels for pricing american style options. *Preprint*, 2005. 1