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## mc\_randomquantization

Input parameters:

- Number of iterations  $N$
- Generator Type
- Increment  $inc$
- Size Tesselation  $size\_tesselation$
- Number of Exercise Date  $exercise\_date\_number$

Output parameters:

- Price  $P$
- Delta  $\delta$

### 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](#)