

Functional and recursive quantization for a class of non markovian processes

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We investigate a family of non markovian processes arising from a model recently introduced by Platen and Rendek (2018). We first consider a discretization scheme based on functional quantization, then we apply the recursive marginal quantization to the markovian extension of the process. As a by-product, we apply the results to a class of non markovian BSDEs.