

[Help](#)

```
#include <iostream>
#include <cmath>
#include <cstdlib>
#include <cstring>

using namespace std;

#include "
href../../../../common/math/mcam/src/PremiaOption_h_src.pdfmath/mcam/src/PremiaO
#include "
href../../../../common/math/jlparser/include/jlparser/parser_h_src.pdfjlparser/p
#include "pnl/pnl_vector.h"

//
// Basket options
//

double mcam::PremiaOption::payoff(const PnlMat *path_val, int t)
{
    PnlVect ST = pnl_vect_wrap_mat_row(path_val, t);
    return m_numfunc->Compute(m_numfunc->Par, &ST);
}

mcam::PremiaOption::PremiaOption() { }

mcam::PremiaOption::PremiaOption(const Param &P) :
    mcam::Option(P)
{
    label = "PremiaOption";
    void *ptr;
    P.extract("payoff numfunc", ptr);
    m_numfunc = static_cast<NumFunc_nd *>(ptr);
}

void mcam::PremiaOption::print() const
{
    cout << "**** PremiaOption Characteristics ****" << endl;
```

```
    Option::print();  
}  
  
mcam::PremiaOption::~~PremiaOption() { }
```