

[Help](#)

```
#ifndef _BS_H
#define _BS_H

#include "
href../../../../common/math/mcam/src/DupireModel_h_src.pdfModel.hpp"
#include "pnl/pnl_matrix.h"
#include "pnl/pnl_random.h"

namespace mcam {

class BlackScholesModel : public Model
{
public:
    BlackScholesModel();
    BlackScholesModel(const Param &P);
    void print() const;
    virtual void path(const PnlMat *G);
    virtual PnlVect* getMin() const;
    virtual PnlVect* getMax() const;

    ~BlackScholesModel();

private:
    PnlMat *Cov_Chol;    //!< Cholesky factorisation of the covariance matrix
    PnlVect *sigma;
    double rho;
    void Rho(double rho); // Compute Cov_Chol
};

}

#endif

/* vim: set ft=cpp: */
```