

[Help](#)

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

using namespace std;

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

//
// Basket options
//

double PremiaOption::payoff(const PnlMat *path_val)
{
    PnlVect final = pnl_vect_wrap_mat_row(path_val, path_val->m - 1);
    return m_numfunc->Compute(m_numfunc->Par, &final);
}

PremiaOption::PremiaOption() { }

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

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

```
    BaseOption::print();  
}  
  
PremiaOption::~~PremiaOption() { }
```