

[Help](#)

```
#ifndef _VOL_LOC_H
#define _VOL_LOC_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 DupireModel : public Model
{
public:
    double sigma(double maturity, double t, double St, int i) const;
    DupireModel();
    DupireModel(const Param& P);
    ~DupireModel();
    void print() const;
    virtual void path(const PnlMat* G);
    virtual PnlVect* getMin() const;
    virtual PnlVect* getMax() const;

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

}

#endif
```