

## [Help](#)

```
#ifndef _BS_H
#define _BS_H

#include "
href../../../../common/math/ImportanceSampling_jl/src/Model_h_src.pdfmath/Import
#include "pnl/pnl_matrix.h"
#include "pnl/pnl_random.h"

class BlackScholesModel : public BaseModel
{
public:
    PnlVect *sigma;
    BlackScholesModel();
    BlackScholesModel(const Param &P);
    ~BlackScholesModel();
    void print() const;
    virtual void path();
};

#endif
```