

[Help](#)

```
#ifndef _MAXIMUM_H
#define _MAXIMUM_H

#include "pnl/pnl_matrix.h"
#include "
href../../../../common/math/jlparser/include/jlparser/parser_h_src.pdfjlparser/p
#include "
href../../../../common/math/ImportanceSampling_jl/src/Option_h_src.pdfmath/Impor

class MaxOption : public BaseOption
{
public:
    MaxOption();
    MaxOption(const Param &ParamTab);
    ~MaxOption();
    void print() const;

    double K;

    double payoff(const PnlMat *path_val);
};

#endif
```