

ExponentialJump1dMesher(3)

QuantLib

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NAME

ExponentialJump1dMesher

SYNOPSIS

```
#include
<ql/methods/finitedifferences/meshers/exponentialjump1dmesher.hpp>
```

Inherits Fdm1dMesher.

Public Member Functions**ExponentialJump1dMesher** (**Size** steps, **Real** beta, **Real** jumpIntensity, **Real** eta, **Real** eps= $1e-3$)**Real jumpSizeDensity** (**Real** x) const**Real jumpSizeDensity** (**Real** x, **Time** t) const**Real jumpSizeDistribution** (**Real** x) const**Real jumpSizeDistribution** (**Real** x, **Time** t) const**Detailed Description**

Mesher for a exponential jump process with high mean reversion rate and low jump intensity r

References: B. Hambly, S. Howison, T. Kluge, Modelling spikes and pricing swing options in electricity markets, <http://people.maths.ox.ac.uk/hambly/PDF/Papers/elec.pdf>**Author**

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