

ExtendedBinomialTree< T >(3)

QuantLib

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NAME

ExtendedBinomialTree< T > – Binomial tree base class.

SYNOPSIS

#include <ql/experimental/lattices/extendedbinomialtree.hpp>

Inherits **Tree< T >**.Inherited by **ExtendedEqualJumpsBinomialTree< T >**, and
ExtendedEqualProbabilitiesBinomialTree< T >.**Public Types**enum **Branches** { **branches** = 2 }**Public Member Functions****ExtendedBinomialTree** (const boost::shared_ptr<**StochasticProcess1D**> &**process**, **Time** **end**, **Size** **steps**)**Size** **size** (**Size** **i**) const**Size** **descendant** (**Size**, **Size** **index**, **Size** **branch**) const**Protected Member Functions****Real** **driftStep** (**Time** **driftTime**) const**Protected Attributes****Real** **x0_****Real** **driftPerStep_****Time** **dt_**boost::shared_ptr<**StochasticProcess1D**> **treeProcess_****Detailed Description****template<class T>**

class QuantLib::ExtendedBinomialTree< T >" Binomial tree base class.

Author

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