

NAME

ExtendedJarrowRudd – Jarrow-Rudd (multiplicative) equal probabilities binomial tree.

SYNOPSIS

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

Inherits **ExtendedEqualProbabilitiesBinomialTree**< **ExtendedJarrowRudd** >.

Public Member Functions

ExtendedJarrowRudd (const boost::shared_ptr< **StochasticProcess1D** > &, **Time** end, **Size** steps,
 Real strike)

Protected Member Functions

Real upStep (**Time** stepTime) const

Additional Inherited Members**Detailed Description**

Jarrow-Rudd (multiplicative) equal probabilities binomial tree.

Author

Generated automatically by Doxygen for QuantLib from the source code.

