NAME

FDBermudanEngine< Scheme > − Finite-differences Bermudan engine.

SYNOPSIS

```
#include <ql/pricingengines/vanilla/fdbermudanengine.hpp>
```

Inherits engine, and FDMultiPeriodEngine< Scheme >.

Public Member Functions

FDBermudanEngine (const boost::shared_ptr< **GeneralizedBlackScholesProcess** > &process, **Size** timeSteps=100, **Size** gridPoints=100, bool timeDependent=false)
void **calculate** () const

Protected Member Functions

void **initializeStepCondition** () const
void **executeIntermediateStep** (**Size**) const

Protected Attributes

Real extraTermInBermudan

Detailed Description

template<template< class > class Scheme = CrankNicolson>
class QuantLib::FDBermudanEngine< Scheme >" Finite-differences Bermudan engine.

Examples:
EquityOption.cpp.

Author

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