NAME

FDDividendEuropeanEngine< Scheme > − Finite-differences pricing engine for dividend European options.

SYNOPSIS

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

Inherits FDEngineAdapter< base, engine >.

Public Member Functions

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

Detailed Description

template<template< class > class Scheme = CrankNicolson>

class QuantLib::FDDividendEuropeanEngine< Scheme >" Finite-differences pricing engine for dividend European options.

Tests

- the correctness of the returned greeks is tested by reproducing numerical derivatives.
- the invariance of the results upon addition of null dividends is tested.

Author

Generated automatically by Doxygen for QuantLib from the source code.