NAME

FFTVarianceGammaEngine − FFT engine for vanilla options under a Variance Gamma process.

SYNOPSIS

`#include <ql/experimental/variancegamma/fftvariancegammaengine.hpp>`

Inherits **FFTEngine**.

Public Member Functions

FFTVarianceGammaEngine (const boost::shared_ptr< **VarianceGammaProcess** > &process, **Real** logStrikeSpacing=0.001)
virtual std::auto_ptr< **FFTEngine** > **clone** () const

Protected Member Functions

virtual void **precalculateExpiry** (**Date** d)
virtual std::complex< **Real** > **complexFourierTransform** (std::complex< **Real** > u) const
virtual **Real discountFactor** (**Date** d) const
virtual **Real dividendYield** (**Date** d) const

Additional Inherited Members

Detailed Description

FFT engine for vanilla options under a Variance Gamma process.

Tests

the correctness of the returned values is tested by comparison with known good values and the analytic approach

Author

Generated automatically by Doxygen for QuantLib from the source code.