

FarlieGumbelMorgensternCopula(3)

QuantLib

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NAME

FarlieGumbelMorgensternCopula – Farlie-Gumbel-Morgenstern copula.

SYNOPSIS

```
#include <ql/math/copulas/farliegumbelmorgensterncopula.hpp>
```

Inherits `binary_function< Real, Real, Real >`.

Public Member Functions

FarlieGumbelMorgensternCopula (**Real** theta)

Real operator() (**Real** x, **Real** y) const

Detailed Description

Farlie-Gumbel-Morgenstern copula.

Author

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