

FarlieGumbelMorgensternCopulaRng< RNG >(3) QuantLib FarlieGumbelMorgensternCopulaRng< RNG >(3)

NAME

FarlieGumbelMorgensternCopulaRng< RNG > – Farlie-Gumbel-Morgenstern copula random-number generator.

SYNOPSIS

```
#include <ql/experimental/math/farliegumbelmorgensterncopularng.hpp>
```

Public Types

```
typedef Sample< std::vector< Real > > sample_type
```

```
typedef RNG urng_type
```

Public Member Functions

```
FarlieGumbelMorgensternCopulaRng (const RNG &uniformGenerator, Real theta)
```

```
sample_type next () const
```

Detailed Description

```
template<class RNG>
```

```
class QuantLib::FarlieGumbelMorgensternCopulaRng< RNG >" Farlie-Gumbel-Morgenstern copula random-number generator.
```

Author

Generated automatically by Doxygen for QuantLib from the source code.

