NAME

FdBlackScholesBarrierEngine − Finite-Differences Black Scholes barrier option engine.

SYNOPSIS

`#include <ql/pricingengines/barrier/fdblackscholesbarrierengine.hpp>`

Inherits **DividendBarrierOption::engine**.

Public Member Functions

FdBlackScholesBarrierEngine (const boost::shared_ptr< **GeneralizedBlackScholesProcess** > &process, **Size** tGrid=100, **Size** xGrid=100, **Size** dampingSteps=0, const FdmSchemeDesc &schemeDesc=FdmSchemeDesc::Douglas(), bool localVol=false, **Real** illegalLocalVolOverwrite=−**Null**< **Real** >())

void **calculate** () const

Additional Inherited Members

Detailed Description

Finite-Differences Black Scholes barrier option engine.

Tests

the correctness of the returned value is tested by reproducing results available in web/literature and comparison with Black pricing.

Author

Generated automatically by Doxygen for QuantLib from the source code.