NAME

FdBlackScholesRebateEngine − Finite-Differences Black Scholes barrier option rebate helper engine.

SYNOPSIS

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

Inherits **DividendBarrierOption::engine**.

Public Member Functions

FdBlackScholesRebateEngine (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 rebate helper engine.

Author

Generated automatically by Doxygen for QuantLib from the source code.