NAME

FdHestonDoubleBarrierEngine − Finite-Differences Heston Double **Barrier Option** engine.

SYNOPSIS

```
#include
<ql/experimental/finitedifferences/fdhestondoublebarrierengine.hpp>
```

Inherits **GenericModelEngine< HestonModel, DoubleBarrierOption::arguments, DoubleBarrierOption::results >**.

Public Member Functions

FdHestonDoubleBarrierEngine (const boost::shared_ptr< **HestonModel** > &model, **Size** tGrid=100, **Size** xGrid=100, **Size** vGrid=50, **Size** dampingSteps=0, const FdmSchemeDesc &schemeDesc=FdmSchemeDesc::Hundsdorfer(), const boost::shared_ptr< **LocalVolTermStructure** > &leverageFct=boost::shared_ptr< **LocalVolTermStructure** >())

void **calculate** () const

Additional Inherited Members

Detailed Description

Finite-Differences Heston Double **Barrier Option** engine.

Author

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