

NAME

NoArbSabrInterpolation – no arbitrage sabr smile interpolation between discrete volatility points.

SYNOPSIS

```
#include <ql/experimental/volatility/noarbsabrinterpolation.hpp>
```

Inherits **Interpolation**.

Public Member Functions

```
template<class I1 , class I2 > NoArbSabrInterpolation (const I1 &xBegin, const I1 &xEnd, const I2
    &yBegin, Time t, const Real &forward, Real alpha, Real beta, Real nu, Real rho, bool
    alphaIsFixed, bool betaIsFixed, bool nuIsFixed, bool rhoIsFixed, bool vegaWeighted=true, const
    boost::shared_ptr< EndCriteria > &endCriteria=boost::shared_ptr< EndCriteria >(), const
    boost::shared_ptr< OptimizationMethod > &optMethod=boost::shared_ptr<
    OptimizationMethod >(), const Real errorAccept=0.0020, const bool useMaxError=false,
    const Size maxGuesses=50, const Real shift=0.0)
```

```
Real expiry () const
```

```
Real forward () const
```

```
Real alpha () const
```

```
Real beta () const
```

```
Real nu () const
```

```
Real rho () const
```

```
Real rmsError () const
```

```
Real maxError () const
```

```
const std::vector< Real > & interpolationWeights () const
```

```
EndCriteria::Type endCriteria ()
```

Additional Inherited Members**Detailed Description**

no arbitrage sabr smile interpolation between discrete volatility points.

Author

Generated automatically by Doxygen for QuantLib from the source code.

