

QuantLib

An open source library for quantitative finance

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Chapter 1

Getting started

1.1 Introduction

QuantLib (<http://quantlib.org/>) is a C++ library for financial quantitative analysts and developers.

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1.1.1 Disclaimer

At this time, this documentation is widely incomplete and must be regarded as a work in progress. Contributions are welcome.

1.2 Project overview

The QuantLib project is at this time in *beta* status.

The following list is a (possibly outdated) overview of the existing code base.

The [QuantLib-users](#) and [QuantLib-dev](#) mailing lists are the preferred forum for proposals, suggestions and contributions regarding the future development of the library.

Date, calendars, and day count conventions

- Date class.
- Weekday, month, frequency, time unit enumerations.
- Period class (eg. 1y, 30d, 2m, etc.)
- IMM calculation.
- More than 30 business calendars.
- NullCalendar (no holidays) for theoretical calculations.
- Joint calendars made up as holiday union or intersection of base calendars.
- Rolling conventions: Preceding, ModifiedPreceding, Following, ModifiedFollowing, MonthEndReference.
- Schedule class for date stream generation.
- Day count conventions: Actual360, Actual365Fixed, ActualActual (Bond, ISDA, AFB), 30/360 (US, European, Italian), 1/1.

To do:

- Differentiate more calendars depending on country or exchange, instead of city.
- enable business day calculation in addition to calendar days calculation in `DayCounter::daycount()`. See `DayTypeEnum` in `FpML`.

Math

- Linear, log-linear, and cubic spline interpolation.
- Primitive, first and second derivative functions of cubic and linear interpolators.
- Cubic spline end conditions: first derivative value, second derivative value, not-a-knot.
- Monotone cubic spline with Hyman non-restrictive filter.
- Bicubic spline and bilinear interpolations.
- N-dimensional cubic spline interpolation.
- Normal and cumulative normal distributions.
- Inverse cumulative normal distribution: Moro and Acklam approximations.
- Bivariate cumulative normal distribution.
- Binomial coefficients, binomial distribution, cumulative binomial distribution, and Peizer-Pratt inversion (method 2.)

- Chi square and non-central chi square distributions.
- Beta functions.
- Poisson and cumulative Poisson distributions.
- Incomplete gamma functions.
- Gamma distribution.
- Factorials.
- Integration algorithms: segment, trapezoid, mid-point trapezoid, Simpson, Gauss-Kronrod.
- Error function.
- General 1-D statistics: mean, variance, standard deviation, skewness, kurtosis, error estimation, min, max.
- Multi-dimensional (sequence) statistics: all the 1-D methods plus covariance, correlation, L2-discrepancy calculation, etc.
- Risk measures for Gaussian and empirical distributions: semi-variance, regret, percentile, top percentile, value-at-risk, upside potential, shortfall, average shortfall, expected shortfall.
- Array and matrix classes for algebra.
- Singular value decomposition.
- Eigenvalues, eigenvectors for symmetric matrices.
- Cholesky decomposition.
- Schur decomposition.
- Spectral rank-reduced square root, spectral pseudo-square root.

To do:

- Periodic and Lagrange end conditions for cubic spline.
- Implement convexity-preserving filter for cubic spline.
- Log-linear interpolator primitive, first and second derivative functions.
- Revise end conditions for bicubic and N-dimensional spline.
- Trivariate and multi-variate distribution, see Genz, A. (1992) 'Numerical Computation of the Multivariate Normal Probabilities', J. Comput. Graph. Stat. 1, pp. 141-150.
- Hypersphere decomposition, Higham algorithm for pseudo-square root.
- interface with GALib (genetic algorithm)
- Add COOOL algorithms
- Histogram class

1-dimensional solvers

- Bisection, false position, Newton, bounded Newton, Ridder, secant, Brent.

To do:

- Clean up the interface so that it is clear whether the accuracy is specified for x or $f(x)$.

Optimization

- Conjugate gradient, simplex, steepest descent, line search, Armijo line search, least squares.
- Constrained (positive, boundary, etc.) and unconstrained optimization

Random-number generation

- Uniform pseudo-random sequences: Knuth, L'Ecuyer, Mersenne twister.
- Uniform quasi-random (low-discrepancy) sequences: Halton, Faure, Sobol up to dimension 21,200 (8,129,334 if you really want) with unit, Jäkel, Bradley-Fox, and Lemieux-Cieslak-Luttmer initialization numbers.
- Randomized quasi-random sequences (in progress)
- Randomized (shifted) low-discrepancy sequences.
- Primitive polynomials modulo 2 up to dimension 18 (available up to dimension 27)
- Gaussian random numbers from uniform random numbers using different algorithms: central limit theorem, Box-Muller, inverse cumulative (Moro and Acklam algorithms)

Patterns

- Bridge, composite, lazy object, observer/observable, singleton, strategy, visitor.

Finite differences

- Mixed theta, implicit, explicit, and Crank-Nicolson 1-dimensional schemes.
- Differential operators: D_0 , D_+ , D_- , D_+D_- .
- Shout, Bermudan and American exercises.

To do:

- Richardson extrapolation
- Introduce variable theta schemes.
- Introduce multi time-level schemes.
- Enable different solvers (SOR, etc.)
- Extend to time-dependant parameters.
- Extend to local volatility.
- Two-dimension schemes.
- Improve boundary conditions.
- Use DiscretisedAsset instead of array?

- Use TimeGrid
- Use assetGrid
- Handle barrier specification
- Handle variable asset step size
- Check (and improve) vega, rho, dividendRho greeks, solving their own equations

Lattices

- Binomial trees: Cox-Ross-Rubinstein, Jarrow-Rudd, additive equiprobabilities, Trigeorgis, Tian, Leisen-Reimer.
- Trinomial (interest-rate) tree.
- Discretized asset.
- Richardson extrapolation

To do:

- Merge finite differences with the lattice framework. Use same rollback scheme.
- Trinomial trees
- Implied trinomial trees
- Calculate binomial tree greeks

Monte Carlo

- One-factor and multi-factor path classes.
- Path-generator classes: incremental and Brownian-bridge one-factor path generation, incremental multi-factor path generation.
- General-purpose Monte Carlo model based on traits for path samples.
- Antithetic variance-reduction technique.
- Control variate technique.

To do:

- Greeks calculation.
- Allow easier selection between Incremental/BrownianBridge path generation.
- Review Monte Carlo engine for american options.
- Review multi-factor Monte Carlo simulation.
- Predictor-corrector scheme.
- Add Milstein scheme.
- Add Martingale control variate.

- Batch samples as $N=n_batches*batch_size$, and exploit it for randomized low discrepancy sequences (RQMC)

Pricing engines

- Analytic Black formula (plus greeks) for different payoffs.
- Analytic formula for American-style digital options with payoff at expiry.
- Analytic formula for American-style digital options with payoff at hit.
- Monte Carlo simulation base engine.
- Lattice short rate model base engine.
- Engines for options described by "vanilla" set of parameters: analytic digital American, analytic discrete-dividend European, analytic European, Barone-Adesi and Whaley approximation for American, Ju approximation for American, binomial (Cox-Ross-Rubinstein, Jarrow-Rudd, additive equiprobabilities, Trigeorgis, Tian, Leisen-Reimer), Bjerk Sund and Stensland approximation for American, integral European, Merton 76 jump-diffusion, Monte Carlo digital, Monte Carlo European, Bates and Heston models, finite-difference European, Bermudan and American.
- Engines for options described by "barrier" set of parameters: analytic down/up in/out, Monte Carlo down/up in/out
- Engines for Asian options: analytic discrete geometric average-price, analytic continuous geometric average-price, Monte Carlo discrete arithmetic average-price, Monte Carlo discrete geometric average-price.
- Engines for options described by "cliquet" set of parameters: analytic, analytic performance.
- Forward and forward-performance compound engines.
- Quanto compound engine.
- Quanto-forward and Quanto-forward-performance compound engines.
- Basket engine: analytic Stulz engine for max/min on two assets, Monte Carlo engine (in progress).
- Black model base class for vanilla interest rate derivatives
- Cap/floor pricing engines: analytic Black model, analytic affine models, tree based engine.
- Swaption pricing engines: analytic Black model, analytic affine models (Jamshidian), tree based engine.

To do:

- Add the trigger level Touch/NoTouch specification for American-style digitals.
- More vanilla engines: Roll-Geske-Whaley American Call, Geske-Johnson American Put, finite differences, Edgeworth expansion binomial tree, etc.
- Merge NesQuant SJD engine (<http://www.nielses.dk/quantlib/nesquant/>)
- Continuous geometric average-strike.
- Ensure all path-dependent options allow for evaluation with collected past observations.

- Define dividendRho for discrete dividends.

Pricers

- Cliquet option
- Analytic discrete geometric average-price option (European exercise).
- Analytic discrete geometric average-strike option (European exercise).
- Monte Carlo cliquet option.
- Monte Carlo discrete arithmetic average-price option.
- Monte Carlo discrete arithmetic average-strike option.
- Monte Carlo Everest option.
- Monte Carlo Himalaya option.
- Monte Carlo max basket option.
- Monte Carlo pagoda option.
- Monte Carlo forward performance option.

To do:

- Fix finite difference in presence of dividends
- All pricers should be moved to the pricing engine framework.

Financial Instruments

- Instrument base class: npv(), isExpired(), etc.
- Interest-rate swap: simple, normal.
- Swaption.
- Cap/floor.
- Fixed-rate coupon bond.
- Stock.
- One-asset option base class.
- Asian option.
- Barrier option.
- Cliquet option.
- Forward vanilla option.
- Quanto vanilla option.
- Quanto-forward vanilla option.
- Vanilla option.

- Multi-asset option base class.
- Basket option.

To do:

- Forward (stock) and FRA (forward-rate agreement).
- More bonds.

Yield term structures

- Term structure common interface.
- Term structure classes based on discount, zero, or forward underlying description.
- Term structure based on linear interpolation of zero yields.
- Term structure based on log-linear interpolation of discounts.
- Term structure based on constant flat forward.
- Term structure based on piecewise-constant flat forwards with libor-futures-swap bootstrapping algorithm.
- Spreaded term structures.
- Forward-date implied term structure.

To do:

- Future convexity adjustment
- End of year effect

Volatility

- Interface for cap/floor Black volatility term structures (unstable).
- Interface for swaption Black volatility term structures (unstable).
- Interface for equity Black volatility term structures based on volatility or variance underlying description: constant, time-dependant curve, time-strike surface, forward date implied term structure.
- Interface for equity local volatility term structures: constant, time-dependant curve, time-asset level surface (Gatheral's formula).

To do:

- Fix implementation of Gatheral's formula for local volatility.

Short rate models

- Single factor models: Hull-White, Black-Karasinski, Vasicek (untested), CIR (untested), Extended CIR (untested).
- Two factor models: G2 (untested).

Credit derivatives

To do:

- everything.

Test suite

Implemented by means of the Boost unit-test framework. More than 210 automated tests. An automatically-generated list is available in chapter [10](#).

To do:

- Add covariance/correlation test for SequenceStatistics.
- Increase coverage.

Miscellanea

- Index classes for handling of fixed-income libor indexes (fixings, forecasting, etc.)
- Cash-flow class.
- Currency class and enumeration.
- Money class with automatic exchange-rate capabilities.
- Output data formatters: long integers, Ordinal numerals, power of two, exponential, fixed digit, sequences, dates, etc.
- Input data parsers.
- Error classes and error handling.
- Exercise classes: European, Bermudan, American
- Payoff classes: plain, gap, asset-or-nothing, cash-or-nothing
- Grid classes for handling of equally and unequally spaced grids.
- History class for handling of historical data.
- Quote class for mutable data.
- Null types.
- User-configurable flag to disable usage of deprecated classes.

To do:

- Implement currency as per OMG definition

Documentation

- Documentation automatically generated with Doxygen (html, PDF, ps, WinHelp, man pages)

To do:

- Add a "Getting started" page to the site

1.3 Where to get QuantLib

1.3.1 QuantLib releases

Source code, documentation, modules, etc. of current and previous QuantLib releases can be downloaded from <http://quantlib.org/download.shtml>

1.3.2 Current CVS snapshot

Instructions for anonymous CVS access are available at <http://quantlib.org/cvs.shtml>

Access to the CVS repository is intended mainly for developers and is not recommended to end users which should download the latest stable release instead.

1.4 Installation

Before installing QuantLib, make sure that you have a working Boost installation; see http://www.boost.org/more/getting_started.html for instructions. Boost 1.31 or later is required; Boost 1.33 is suggested.

1.4.1 Linux/Unix/Mac OS X/Cygwin

A tarball of the source distribution is available from

<http://quantlib.org/download.shtml>

After uncompressing the sources:

1. 'cd' to the QuantLib directory and type './configure' to configure the package for your system; see the [User configuration](#) section for configuration options.
2. Type 'make' to compile the package.
3. Type 'make install' to install the library. This might require administrative privileges.

1.4.2 Win32

An installer for the source distribution is available at

<http://quantlib.org/download.shtml>

Before compiling the library, you might want to edit the file "ql/userconfig.hpp"; see the [User configuration](#) section for details.

Visual C++ 6.0/7.1 projects files are supplied for building the library.

Dev-C++ project files are provided in order to make easier the usage of Mingw/GCC under Win32.

If you use Borland command line compiler (5.5.1) the make options are: -D_DEBUG (debug), -D_RTLDLL (dynamic linking of runtime library), -D_MT__ (multi-thread) as in:

```
make all
```

```
make -D_DEBUG all
```

```
make -D__MT__ -D_RTLDLL -D_DEBUG all
```

or any other combination of options.

1.5 User configuration

A number of macros is provided for user configuration. Defining or undefining such macros triggers variations in some library functionality.

Under a Linux/Unix system, they are (un)set by `configure`; run

```
./configure --help
```

for a list of corresponding command-line options.

Under a Windows system, they must be (un)defined by editing the file `<ql/userconfig.hpp>` and commenting or uncommenting the relevant lines.

Such macros include:

```
#define QL_ERROR_FUNCTIONS
```

If defined, function information is added to the error messages thrown by the library. Undefined by default.

```
#define QL_ERROR_LINES
```

If defined, file and line information is added to the error messages thrown by the library. Undefined by default.

```
#define QL_ENABLE_TRACING
```

If enabled, tracing messages might be emitted by the library depending on run-time settings. Enabling this option can degrade performance. Undefined by default.

```
#define QL_NEGATIVE_RATES
```

If defined, negative yield rates are allowed in a few places where they are currently forbidden. It is still not clear whether this is safe. Undefined by default.

```
#define QL_EXTRA_SAFETY_CHECKS
```

If defined, extra run-time checks are added to a few functions. This can prevent their inlining and degrade performance. Undefined by default.

```
#define QL_TODAYS_PAYMENTS
```

If undefined (the default,) payments are considered to be settled at the beginning of the day. Therefore, payments occurring at today's date are not included in the NPV of an instrument.

```
#define QL_DISABLE_DEPRECATED
```

If defined, deprecated code will not be included in the library. Undefined by default.

```
#define QL_USE_INDEXED_COUPON
```

If defined, indexed coupons (see the documentation) are used in floating legs. If undefined (the default), par coupons are used.

```
#define QL_ENABLE_SESSIONS
```

If defined, singletons will return different instances for different sessions. You will have to provide and link with the library a `sessionId()` function in namespace `QuantLib`, returning a different session id for each session.

1.6 Usage

To use QuantLib classes in your own code just add

```
#include <ql/quantlib.hpp>
```

at the beginning of your source/header files. Depending on the number of your files in your project, this could cause a large increase in compilation time. If this were not acceptable, collective headers are also available for smaller parts of the library; in particular, each subdirectory of the ql directory contains a file `all.hpp` which makes available all classes and function in the respective subdirectory.

Under the Examples folder you can find examples of QuantLib usage, including input files for automake and makefiles for the Borland free compiler and Microsoft Visual C++. For the latter, project files are also available.

1.6.1 Microsoft Visual C++

A few suggestions for Visual C++ users wanting to use QuantLib into their own application:

1. you won't have to explicitly link your application to the QuantLib library. This is done automatically by compiler directives embedded in the sources.
2. Your project must be compiled with the same options that were used in compiling the QuantLib library you're linking with. For VC6 please

- a) select the appropriate run-time library under project settings, "C/C++" tab, "Code Generation",
- b) check the "Use RTTI" option under the "C++ Language" category.

For VC7 (.NET) under

- a) Property Pages -> C/C++ -> Code Generation -> Runtime Library: please select the appropriate run-time library.
- b) Property Pages -> C/C++ -> Code Generation -> Basic Runtime Checks: please select "Both (/RTC1, equiv. to /RTCsu)".

1.7 Frequently asked questions

Generic questions

- Is it OK to email a QuantLib developer?
- How should I report a bug?
- How can I give back to this project?

Contributing to the project

- I'm interested in getting involved with the project.
- How do I contribute code to the project?

Building QuantLib

- I'm having trouble building QuantLib with MinGW.
- I get an error when trying to compile QuantLib in the Dev-C++ IDE.
- I get a compile error about a missing boost header.
- I encounter a linking error about a boost library.
- I encounter a number of compile errors when building the test-suite.

Testing QuantLib

- The QuantLib test-suite fails under Mac OS X.

Using QuantLib

- I encounter a linking error under Visual C++.
- QuantLib fails to run correctly under Mac OS X.

QuantLib features

- Why is feature X missing from QuantLib?

QuantLib mailing lists

- How do I prevent my auto-responder from posting to the list?

QuantLib cross-platform support

- Does QuantLib support .NET?

1.7.1 Generic questions

Is it OK to email a QuantLib developer to ask questions, or seek help, or report a bug?

Yes, it is. However, we urge you to consider posting to the QuantLib mailing list instead. This is for two reasons. The first is that messages on the list are stored: the next one with your problem will be able to find the answer by searching the archives. The second is that you might get your answer sooner. For instance, it just so happens that I am writing this entry in the middle of a two-weeks period without an Internet connection. If anybody wrote me last Monday, the poor soul will wait two weeks for an answer which could have been given already by someone else on the list.

However, if your intent in writing was to call the developer names, disregard the above. By all means write personally to the developer. And possibly, add the line:

```
X-Bogosity: Yes
```

to the mail headers, so that our filters—I mean, WE can take immediate care of it.

How should I report a bug?

You can file a bug report using the SourceForge interface at http://sourceforge.net/tracker/?group_id=12740&atid=112740, or you could write to a QuantLib mailing list.

In any case please report as much details as possible.

If it is a compilation problem please state at least:

- OS system
- compiler (version number, patch level, etc.)
- Boost version
- the compilation error and the file affected

If the test suite fails please report the output obtained by executing the test suite with the following command line options:

```
--log_level=messages --build_info=yes --result_code=no --report_level=short
```

Thanks for this project. How can I give back to it?

In true open-source fashion, you can contribute code to the project; see the section '[Contributing to the project](#)' below. This is by far the preferred contribution, closely followed by using the library intensively and reporting any bugs you might find—and possibly patches for fixing them.

However, if you made money by using QuantLib and feel that, as Christmas is getting near, you want to give us a token of your gratitude—well, who am I to discourage you? (for instance, < grin > Luigi's wish list on Amazon UK is at http://www.amazon.co.uk/exec/obidos/registry/2PC411P4U28CG/ref=w1_em_to, and Nando's is at http://www.amazon.co.uk/exec/obidos/registry/Q94W7HUR49Z5/ref=w1_em_to.)

Amazon Wish List? Aren't you ashamed of yourselves?

< broad grin > No, we aren't.

1.7.2 Contributing to the project

I'm interested in getting involved with the project. What should I do?

Contact the QuantLib group by posting to the developers' mailing list (<quantlib-dev@lists.sourceforge.net>) and describe your experience and interests. Before doing this, please read:

- the generic introduction for new developers <<http://quantlib.org/newdeveloper.shtml>>
- the project overview <<http://quantlib.org/reference/overview.html>>, with its to-do suggestions
- the Developer FAQ <<http://quantlib.org/developerFAQ.shtml>>
- The Programming Style Guidelines <<http://quantlib.org/style.shtml>>
- the detailed low-level to-do list <<http://quantlib.org/reference/todo.html>>

Also, you might want to specify an area of the library you are particularly interested to, or which would be most useful to you. Asking the administrators to choose a task for you is ok, but it might take time to get an answer and it increases the odds that the chosen task will bore you or otherwise discourage you from completing it.

How do I contribute code to the project?

First of all, make sure that contributing code on your part cannot result in litigation about intellectual property. If you work at some financial institution, ask for permission before contributing any relevant portion of code—and get a statement in print.

As for the mechanics of contribution, the preferred way is to submit a patch to the SourceForge patch tracker at <http://sourceforge.net/tracker/?group_id=12740&atid=312740>. This will make it less likely that your files are forgotten in the depths of a developer's mailbox.

The preferred format is a diff file as created by the 'patch' utility. If possible, send differences against the CVS repository; diff files based on the latest release might not apply to the latest sources.

If 'patch' is not available on your system or you are not familiar with it, submit the modified files. However, keep in mind that integrating such a contribution will require more work and therefore will take longer.

Finally, contributions should be accompanied by one or more test cases checking the functionality of the new code. While this is not a strict requirement, complying with it will buy from the developers a lot more sympathy towards your contribution.

1.7.3 Building QuantLib

I'm having trouble building QuantLib with MinGW.

Terry August was kind enough to put together detailed instructions for MinGW users. They can be found at <<http://www.stanford.edu/~taugust/quantlib.html>>.

When trying to compile QuantLib in the Dev-C++ IDE, I get an error saying that "Could not create makefile: C:\...\Makefile.win"

The message is misleading. Close the IDE, create an empty sub-directory named "build" in the same directory as the Dev-C++ project, and retry.

Also, a user reported that this was necessary but not sufficient. His workaround was to change the relative paths in Project Options / Build Options to absolute paths (e.g., ".\lib" to "C:\QuantLib-0.3.11\lib").

When building QuantLib, I get a compile error about a missing boost/something header.

As mentioned in the readme, QuantLib depends on the Boost library (<http://www.boost.org>). You must download and install it before building QuantLib.

When building the test-suite, I encounter a linking error about libboost_unit_test_framework-xxx.

The folder including the Boost libraries is not in your link path. See the documentation of your compiler for instructions on how to add it.

But I have no such library on my machine!

Most likely, you downloaded the Boost distribution and just copied its header files somewhere in your include path. The Boost libraries must be built as well; see http://www.boost.org/more/getting_started.html for instructions.

Ok, now I have the library; and the library path is set correctly. But I still cannot link!

You're using Dev-C++ or MinGW, aren't you? gcc is looking for a library called libboost_unit_test_framework-xxx.a, but the Boost installation process created a libboost_unit_test_framework-xxx.lib instead. Make a copy of the latter in the same location and rename the copy so that it has the correct extension.

When building the test-suite, I encounter a number of compile errors. I'm using gcc and Boost 1.32.

This is a Boost problem; you have to apply a one-line patch to your Boost installation. Open boost/test/detail/wrap_stringstream.hpp and edit line 120,

```
#if !defined(BOOST_NO_STD_LOCALE) && BOOST_WORKAROUND(BOOST_MSVC, >= 1310)
```

so that it reads like:

```
#if !defined(BOOST_NO_STD_LOCALE) && ( !defined(BOOST_MSVC) || BOOST_WORKAROUND(BOOST_MSVC, >= 1310))
```

Also, this problem has been worked around in QuantLib itself since version 0.3.10. You might want to upgrade your QuantLib installation.

1.7.4 Testing QuantLib

The QuantLib test-suite fails when compiling under Mac OS X.

We are aware of the problem; apparently, there are issues with global and/or static variables when using shared libraries. As a workaround, compile QuantLib as a static library. This can be accomplished by running configure as:

```
configure --disable-shared
```

1.7.5 Using QuantLib

When linking QuantLib to my project under Visual C++, I encounter the following linking error:

LINK : fatal error LNK1104: cannot open file "QuantLib-vcX-xx-xxx-a_b_c.lib"

The folder including QuantLib-vcX-xx-xxx-a_b_c.lib is not in your link path (see Project Settings | Link | Input in VC6 or Property Pages | Linker | Input in VC7) or you haven't really built QuantLib-vcX-xx-xxx-a_b_c.lib yet. Note that each build configuration produces a different library.

Programs linking QuantLib fail to run correctly under Mac OS X.

This is the same problem reported in the '[Testing QuantLib](#)' section; the same workaround applies.

1.7.6 QuantLib features

Why is feature X missing from QuantLib? It would be a very useful one.

See the section '[Contributing to the project](#)' above.

1.7.7 QuantLib mailing lists

How do I prevent my auto-responder from posting to the list while I'm away?

It might be possible to configure the auto-responder so that it ignores posts to the mailing list. However, this depends on the particular software you are using.

If that is not possible, you can temporarily prevent the list from posting to your account. It is a bit more of a hassle, but the other list members will appreciate.

Go to your mailing-list configuration page (its direct address is sent to you monthly by SourceForge; alternatively, go to [<http://lists.sourceforge.net/lists/listinfo/quantlib-users>](http://lists.sourceforge.net/lists/listinfo/quantlib-users) and insert your mail address in the last form in the page.)

From there you can enable the "Disable mail delivery" option, causing the posts to the list not to be forwarded to your account.

The mail delivery can be re-enabled later in the same way; you'll have to check the list archives at [<http://sourceforge.net/mailarchive/forum.php?forum=quantlib-users>](http://sourceforge.net/mailarchive/forum.php?forum=quantlib-users) to catch up on the posts you missed.

1.7.8 QuantLib cross-platform support

Does QuantLib support .NET?

C# has never been officially supported by the QuantLib team. Both [<http://www.quantlib.net>](http://www.quantlib.net) and [<http://www.capetools.net>](http://www.capetools.net) have been "external" attempts which now look like abandoned projects. As such nobody but their authors could help you.

1.8 Version history

Release 0.3.11 - October 2005

GLOBAL FEATURES

- Added configuration option for adding current function information to error messages.
- Added hook for multiple sessions to Singleton.

CALENDARS

- Added Bombay and Taipei calendars.

CURRENCIES

- Added new Turkish lira.

INDEXES

- More accurate LIBOR calendars (thanks to Daniele de Francesco.)
- Added DKKLibor, EURLibor, and NZDLibor indexes.
- Added TRLibor index (thanks to Sercan Atalik.)

PRICING ENGINES

- Added Bates stochastic-volatility model; tests provided (thanks to Klaus Spanderen.)
- Added vega to analytic discrete-averaging Asian engine; test provided (thanks to Gary Kennedy.)
- Added stochastic process for caplet Libor market model; tests provided (thanks to Klaus Spanderen.)

TERM STRUCTURES

- Added fixed-coupon bond helper for curve bootstrapping (thanks to Toyin Akin.)

MATH

- Added tabulated Gauss-Legendre quadratures (thanks to Gary Kennedy.)
- Added more precise implementation of bivariate cumulative normal distribution (thanks to Gary Kennedy.)

Release 0.3.10 - July 14th, 2005

GLOBAL FEATURES

- The suggested syntax for setting and registering with the global evaluation date is now:

```
Settings::instance().evaluationDate() = date;  
registerWith(Settings::instance().evaluationDate());
```

CALENDARS

- Istanbul calendar added (thanks to Serkan Atalik.)

LATTICE FRAMEWORK

- Faster implementation of binomial and trinomial trees.

MONTE CARLO FRAMEWORK

- Added generic multi-dimensional stochastic process.
- Added stochastic process array (thanks to Klaus Spanderen.)
- Multi-path generator now takes a generic stochastic process; tests provided.
- New Path class implemented which stores asset values rather than variations; this makes pricers independent on whether or not log-variations were calculated. The new class is enabled when `QL_DISABLE_DEPRECATED` is defined; the old class is used otherwise.

INSTRUMENTS

- Multi-asset option now takes a generic stochastic process.

MODELS

- Added Heston stochastic-volatility model; tests provided (thanks to Klaus Spanderen.)
Provided code include:
 - a corresponding stochastic process;
 - analytic and Monte Carlo option-pricing engines;
 - parameter calibration.

CASH FLOWS

- Cash-flow analyses such as NPV, IRR, convexity and duration added (thanks to Charles Whitmore.)

MATH

- Added Gaussian orthogonal polynomials and Gaussian quadratures; tests provided (thanks to Klaus Spanderen.)
- Convergence statistics added; tests provided (thanks to Gary Kennedy.)

Release 0.3.9 - May 2nd, 2005

GLOBAL FEATURES

- `QL_SQRT`, `QL_MIN` etc. deprecated in favor of `std::sqrt`, `std::min`...
- Added a tentative tracing facility to ease debugging.
- Formatters deprecated in favor of output manipulators. A number of data types can now be sent directly to output streams.

- Stream-based implementation of QL_REQUIRE, QL_TRACE and similar macros. Together with manipulators, this allows one to write simpler error messages, as in:

```
QL_FAIL("forward at date " << d << " is " << io::rate(f));
```

INSTRUMENTS

- Improved Bond class
 - yield-related calculation can be performed with either compounded or continuous compounding;
 - added theoretical price based on discount curve;
 - fixed-rate coupon bonds can define different rates for each coupon;
 - added zero-coupon and floating-rate bonds (thanks to StatPro.)
- Option instruments now take a generic StochasticProcess; however, most pricing engines still require a BlackScholesProcess. They should be checked to see whether the requirement can be relaxed. Following this change, Merton76Process no longer inherits from BlackScholesProcess. This avoids erroneous upcasts.
- Partial fix for Bermudan swaptions with exercise lag (thanks to Luca Berardi for the report and discussion.)
- Fix for analytic cap/floor engine; caplets/floorlets whose fixing is in the past are now calculated correctly (thanks to Aurelien Chanudet.)

CALENDARS

- Added Bratislava and Prague calendars.

INDICES

- Fixed calendars for LIBOR fixings (thanks to Daniele De Francesco.)

FINITE_DIFFERENCES FRAMEWORK

- Migrated finite-difference pricers to pricing-engine framework (thanks to Joseph Wang.)

YIELD TERM STRUCTURES

- Added generic piecewise yield term structure. Client code can choose what to interpolate (discounts, zero yields, forwards) and how (linear, log-linear, flat) by instantiating types such as:

```
PiecewiseYieldCurve<Discount,LogLinear>
PiecewiseYieldCurve<ZeroYield,Linear>
PiecewiseYieldCurve<ForwardRate,Linear>
```

- Interpolated discount, zero-yield and forward-rate curves can now be set any interpolation.
- FlatForward can now take rates with compounding other than continuous.
- Fix for extrapolation in zero-spread and forward-spread yield term structure (thanks to Adjriou Belak for the report.)

MATH

- Added backward- and forward-flat interpolations.

Release 0.3.8 - December 22nd, 2004

REQUIRED PACKAGES

- Boost version 1.31.0 or later is now required.

DOCUMENTATION

- Documentation now includes a [FAQ](#) page.

GLOBAL FEATURES

- Global evaluation date added through Settings class. Used for index-fixing and exchange-rate lookup.
- added InterestRate class, which encapsulate the interest rate compounding algebra. It manages day-counting convention, compounding convention, conversion between different conventions, and discount/compounding factor calculations. It also has its own formatter.

INSTRUMENTS

- Bond and FixedCouponBond classes added (thanks to Jeff Yu) providing price/yield conversions; tests provided.

DATE, CALENDARS, AND DAY COUNT CONVENTIONS

- Reworked Date interface. Added nextWeekday() and nthWeekday() static methods to the class Date. Added nextIMM() for the calculation of the next IMM date.
- Added WeekdayFormatter and FrequencyFormatter
- Added "1/1" day counter. The Actual365 is deprecated: as per ISDA documentation "Actual/365" is the same as "Actual/Actual". Use the ActualActual class instead, or the Actual365Fixed class.
- Added dayCounterFromString(std::string) to QuantLibFunctions.
- Improved Beijing calendar (thanks to Zhou Wu.)

CURRENCIES AND FX RATES

- Added currency classes; CurrencyTag replaced in library code.
- Added money class providing arithmetic with or without conversions; tests provided.
- Added exchange-rate class; tests provided.
- Added exchange-rate manager with smart rate lookup, i.e., able to derive a missing exchange rate as a chain of provided rates; tests provided.

MONTE CARLO FRAMEWORK

- Added Faure low-discrepancy sequence (thanks to Gianni Piolanti;) tests provided.
- Added randomized (shifted) low discrepancy sequences that will be used for randomized quasi Monte Carlo.
- Added SeedGenerator class, for random generation of seeds when they are not given by the user.
- Added the implementation of Sobol sequences using the coefficients of the free direction integers as provided by Bratley and Fox, who credited unpublished work of Sobol's and Levitan's.
- Added an implementation of Sobol sequences using the coefficients of the free direction integers of Lemieux, Cieslak, and Luttmer. Coefficients for $d \leq 40$ are the same as in Bradley-Fox. For dimension $40 < d \leq 360$ the coefficients have been calculated as optimal values based on the "resolution" criterion. The values has been provided by Christiane Lemieux, private communication, September 2004.
- PathGenerator now works correctly with processes describing S instead of $\log S$. Geometric Brownian process added (thanks to Walter Penschke.)

LATTICE FRAMEWORK

- Reworked the DiscretizedAsset interface.

PRICING ENGINES FRAMEWORK

- Added pricing engine for American options with Ju quadratic approximation.
- Average-price Asian pricers have been deprecated. New equivalent pricing engines added.

FIXED INCOME

- Added current coupon to discretized swap and cap/floor.
- Added IndexManager as a singleton (will replace XiborManager—already obsoleted in library code.)
- Added DayCounter parameter to ParCoupon (to be used for accruing spreads and past fixings.) When missing, it defaults to that of the term structure.
- Added compilation flag to select default floating-coupon type.
- IndexedCoupon can now take a generic index rather than a Libor (thanks to Daniele De Francesco.)
- Added hooks for convexity adjustment in floating-rate coupons; implemented adjustment for InArrearIndexedCoupon.

YIELD TERM STRUCTURE

- TermStructure renamed to YieldTermStructure (the former name was deprecated.)
- New base class BaseTermStructure which can calculate its reference date based on the global evaluation date. YieldTermStructure, BlackVolTermStructure, LocalVolTermStructure, CapFlatVolatilityStructure, CapletForwardVolatilityStructure, and SwaptionVolatilityStructure are now derived from BaseTermStructure so that they inherit its functionality.

PATTERNS

- Added Singleton pattern.

MATH

- Added N-dimensional cubic spline (thanks to Roman Gitlin.)
- Added CovarianceDecomposition class (decomposes a covariance matrix into standard deviations and correlations)

MISCELLANEA

- Renamed RelinkableHandle to Handle.

PORTABILITY

- Support for Dev-C++ IDE added.
- Fixes for gcc 2.95 added (thanks to Michael Dirkmann.)

Release 0.3.7 - July 23rd, 2004

IMPORTANT

QuantLib now depends on the Boost library (www.boost.org).

You will need a working Boost installation in order to compile and use QuantLib. Instructions for installing Boost from sources are available at <http://www.boost.org/more/getting_started.html>. Pre-packaged binaries might be available from other sources. Google is your friend (or Debian, or Fink...)

DATE, CALENDARS, AND DAY COUNT CONVENTIONS

- Working on differentiating calendars depending on country or exchange, instead of city.
- Added Italy (Settlement, Exchange), United Kingdom (Settlement, Exchange, Metals), United States (Settlement, Exchange, GovernmentBond), Xetra.
- Milan, London, and NewYork calendars have been deprecated.
- Added (old-style) calendars: Beijing, Hong Kong, Riyadh, Seoul, Singapore, Taiwan.
- RollingConvention has been renamed BusinessDayConvention, as for ISDA definitions.

MATH

- Added rounding algorithms as per OMG enumeration/definition.

TEST SUITE

- Moved to Boost unit test framework. CppUnit is no longer needed.
- Added test for quanto and forward compound engines.
- Added test for roundings.

- Added test for discrete dividend European options.
- Added test for cliquet options.

MISCELLANEA

- `enable/disableExtrapolation()` methods were added to a few classes such as `TermStructure`. They make it possible to persistently allow extrapolation without the need of specifying it at every method call.
- Added user-configurable flag to disable usage of deprecated classes.

PORTABILITY

- Fink package available
- Visual C++ 7.x project files added

Release 0.3.6 - April 15th, 2004

Bug-fix release for QuantLib 0.3.5. A bug was removed where calls to `impliedVolatility()` would break the state of the option and of all options sharing the same stochastic process.

Release 0.3.5 - March 31th, 2004

BOOST SUPPORT

- When available, QuantLib 0.3.5 now uses parts of the Boost library. The presence of Boost is detected automatically under Unix/Linux systems; on Windows systems, it must be enabled by uncommenting the relevant line in `ql/userconfig.hpp`.
- In the next QuantLib release, the presence of the Boost library will be mandatory.

MONTE CARLO FRAMEWORK

- Modified `MultiPath` interface to remove drifts. They are now in the stochastic processes.
- Preliminary implementation of Longstaff-Schwartz least-squares
- Monte Carlo pricer for European basket options
- Brownian-bridge bugs fixed
- `StochasticProcess` base class and derived classes (diffusion, jump-diffusion, etc.) have been created.

PRICING ENGINES FRAMEWORK

- Pricing engines now use `Payoff` and `Exercise` classes.
- American basket options.
- Binary barrier option replaced by vanilla option with digital payoff.
- Stulz engine for max and min basket calls and puts on two assets.
- American binary option added (a.k.a. one-touch, american digital, american barrier, etc.) with different payoffs (cash/asset at hit/expiry, etc.)

- Added engine for Merton 1976 jump-diffusion process.
- Added Bjerk Sund and Stensland approximation for American option (still unstable.)
- Added Barone-Adesi and Whaley approximation for American option.
- Improved Black formula engine with more greeks added.
- Discrete geometric asian option.
- Added Leisen-Reimer binomial tree.

SHORT RATE MODELS

- Model renamed to ShortRateModel. A typedef is provided for backward compatibility—it will be removed in subsequent releases.

VOLATILITY FRAMEWORK

- bug fix for short time ($0 \leq t \leq T_{\min}$) interpolation

OPTIMIZATION FRAMEWORK

- Method renamed to OptimizationMethod. A typedef is provided for backward compatibility—it will be removed in subsequent releases.

PATTERNS

- Composite pattern

MATH

- Improved cubic spline interpolation. It now handles end conditions such as first derivative value, second derivative value, not-a-knot. Hyman filter for monotonically constrained interpolation has been implemented. Primitive calculation has been enabled in addition to derivative and second derivative.
- Primitive, first derivative, and second derivative functions are available for linear interpolator.
- Singular value decomposition improved.
- Added bivariate cumulative normal distribution.
- Added binomial coefficient calculation, binomial distribution, cumulative binomial distribution, and Peizer-Pratt inversion (method 2.)
- Added beta functions.
- Added Poisson distribution and cumulative distribution.
- Added incomplete gamma functions.
- Added factorial calculation.
- Added rank-reduced square root and improved pseudo-square root of square symmetric matrices.

- Added Cholesky decomposition.

TEST SUITE

- Added test for cubic spline interpolation.
- Added test for singular value decomposition.
- Added test for two-asset baskets using the Stulz pricing engine.
- Added test for Monte Carlo American cash-at-hit options.
- Added test for jump-diffusion engine.
- Added test for American and European digital options.

MISCELLANEA

- Inner namespaces have been deprecated.
- Added frequency enumeration, including 'once'.
- MarketElement renamed to Quote.
- Handling strike=0.0 where possible.
- More Payoff classes have been introduced: gap, asset-or-nothing, cash-or-nothing. Payoff is now extensively used.
- Exercise class is now polymorphic. More derived classes have been introduced, and they are now extensively used.
- Introduced QL_FAIL macro.
- Added calendar for Copenhagen
- 14 April 2004 (election day) added to Johannesburg calendar as a one-off holiday.
- Documentation generated with Doxygen 1.3.6.
- Win32 installer generated with NSIS 2.0.

Release 0.3.4 - November 21th, 2003

MONTE CARLO FRAMEWORK

- MC European in one step with strike-independent vol curve (hopefully)
- Path pricer for Binary options. It should cover both European and American style options. Also known as: Digital, Binary, Cash-At-Hit, Cash-At-Expiry.
- Path pricers for barrier options

PRICING ENGINES FRAMEWORK

- More options moved to the new pricing engine framework: binary, barrier
- Changed setupEngine() into setupArguments(args)
- Moved pricing-engine machinery up to Instrument class

FIXED INCOME

- New basis-point sensitivity functions
- Added Swap::startDate() and maturity()
- Cap/floor fixing days taken into account

SHORT RATE MODELS

- An additional constraint can now be passed to the calibration

VOLATILITY FRAMEWORK

- Visitable volatility term structures

OPTIMIZATION FRAMEWORK

- Added composite constraint

PATTERNS

- Visitor, Alexandrescu-style (saves some code duplication)

MATH

- Added more integration algorithms contributed by Roman Gitlin
- Relaxed constraints on interval boundaries for integration algorithms
- Interpolation traits

TEST SUITE

- Added implied cap/floor term volatility test
- Added test for binary options in PricingEngine Framework.
- Added tests for Barrier options in PricingEngine Framework. Some Monte Carlo tests, but not comprehensive.

MISCELLANEA

- Conditionally allowed negative yields (disabled by default)
- Null calendar and simple day counter for reproducing theoretical calculations
- Fixed for VC++.Net compilation
- Added spec file for RPMs
- Added global flag for early/late payments
- Enabled test suite for Borland
- Removed OnTheEdge VC++ configurations

- Added VC++ configurations for static and dynamic Multithread libraries
- Upgraded to use Doxygen 1.3.4

Release 0.3.3 - September 3rd, 2003

MONTE CARLO FRAMEWORK

- Re-templated Monte Carlo model based on traits.
- New path generator based on DiffusionProcess, TimeGrid, and externally initialized random number generator.
- Added Halton low discrepancy sequence.
- Added sequence generators: random sequence generator creates a sequence generator out of a random number generator. InvCumGaussianRsg creates a gaussian sequence generator out of a uniform (random or low discrepancy) sequence generator.
- RNG as constructor input constructor(long seed) deprecated.
- Mersenne Twister random number generator added
- Old PathPricers, PathGenerators, etc are available with a trailing _old
- Added Jäckel's Brownian Bridge (not used yet.)
- Sobol Random Sequence Generator. Unit and Jäckel.
- Added randomized Halton sequences.

FINITE DIFFERENCE FRAMEWORK

- Old class Grid no longer exists, use CenteredGrid to obtain the same result.

LATTICE FRAMEWORK

- Abstracted discretized option.
- Additive binomial trees. All binomial trees now use DiffusionProcess.
- Added Tian binomial tree.

PRICING ENGINES FRAMEWORK

- Partially implemented.
- Quanto forward compounded engines.
- Integral (european) pricing engine.

YIELD TERM STRUCTURE

- ZeroCurve: a term structure based on linear interpolation of zero yields.

FIXED INCOME

- Up-front and in-arrear indexed coupon.

- Specific implementation of compound forward rate from zero yield.
- Added compound forward and zero coupon implementations.
- Added Futures rate helper with specified maturity date.
- Added bucketed bps calculation.
- Added swap constructor using specified maturity date as well as added functionality in Scheduler.
- Added date-bucketed basis point sensitivity based on 1st derivative of zero coupon rate.

OPTIMIZATION FRAMEWORK

- Solvers now take any function. ObjectiveFunction disappeared.

PATTERNS

- Abstracted lazy object.
- Abstracted the curiously recurring template pattern.

DATE AND CALENDARS

- Added joint calendars.
- Tokyo, Stockholm, Johannesburg calendar improved.
- "MonthEndReference" business day rolling convention. Similar to "ModifiedFollowing", unless where original date is last business day of month all resulting dates will also be last business day of month.
- Added basic date generation starting from the end.

MATH

- Added Gauss-Kronrod integration algorithm.
- Added primitive polynomial modulo 2 up to dimension 18 (available up to dimension 27.)
- Added BicubicSplineInterpolation.
- Numerical Recipes algorithm is back since there is a problem with Nicolas' code: it is unable to fit a straight line, it waves around the line.
- Prime number generation.
- Acklam's approximation for inverse cumulative normal distribution function (replaced Moro's algorithm as default.)
- Added error function.
- Improved Cumulative Normal Distribution function using the error function.
- Matrix pseudo square algorithm using salvaging algorithm(s).
- Added SequenceStatistics.
- Major Statistic reworking.

- Added DiscrepancyStatistic that inherits from SequenceStatistic and extends it with the calculation of L2-discrepancy.
- HStatistics.
- Added first and second derivative of cubic splines.

RISK MEASURES

- Introduced semiVariance and regret.
- Redefinition of average shortfall (normalization factor now is cumulative(target) instead of 1.0)

MISCELLANEA

- QuEP 9 "generic disposable objects" implemented.
- Added test suite.
- Dataformatters extended to format long integers, Ordinal numerals, power of two formatting.
- Exercise class adopted.
- Added user configuration section.
- Inhibited automatic conversion of Handle<T> to RelinkableHandle<T>.
- Diffusion process extended.
- Added strikeSensitivity to the Greeks.
- BS does handle $t=0.0$ and $\sigma=0.0$.
- TimeGrid has been reworked.
- Added payoff file for Payoff classes. Added Cash-Or-Nothing and Asset-Or-Nothing payoff classes.
- Upgraded to use Doxygen 1.3.

Release 0.3.1 - February 4th, 2003

FINITE DIFFERENCE FRAMEWORK

- partially implemented QuEP 2 (<http://quantlib.org/quep.shtml>)

VOLATILITY FRAMEWORK

- added Black and local volatility interface

PRICING ENGINES FRAMEWORK

- partially implemented QuEP 5 (<http://quantlib.org/quep.shtml>)

YIELD TERM STRUCTURE

- interface revisited
- added discrete time forward methods
- added DiscountCurve (loglinear interpolated) and CompoundForward term structures
- ForwardSpreadedTermStructure moved under QuantLib::TermStructures namespace

FIXED INCOME

- Modified coupons so that the payment date can be after the end of the accrual period

MISCELLANEA

- added/verified holidays of many calendars
- added new calendars
- added new currencies
- more date formatters
- added Period(std::string&)
- it is now possible to advance a calendar using a Period
- added LogLinear Interpolation
- the allowExtrapolation boolean in interpolation classes has been removed from constructors and added to the operator()
- Renamed Solver1D::lowBound and hiBound
- bug fixes

BUILD PROCESS

- More autoconfiscated time functions and types
- Migrated to latest autotools
- added patches for Darwin and Solaris

Release 0.3.0 - May 6th, 2002

MONTE CARLO FRAMEWORK

- Path and MultiPath are time-aware
- McPricer: extended interface, improved convergency algorithm

FINITE DIFFERENCE FRAMEWORK

- added mixed (implicit/explicit) scheme, from which Crank-Nicolson, ImplicitEuler, and ExplicitEuler are now derived
- Finite Difference exercise conditions are now in the FiniteDifferences folder/namespace
- Finite Difference pricers now start with 'Fd' letters

- BSMNumericalOption became BsmFdOption

LATTICE FRAMEWORK

- introduced first version of the framework
- CRR and JR binomial trees

VOLATILITY FRAMEWORK

- early works on reorganization of vol structures

YIELD TERM STRUCTURE

- new TermStructure class based on affine model
- yield curves can be spreaded in term of zeros (ZeroSpreadedTermStructure) and forwards (ForwardSpreadedTermStructure)
- Added dates() and times() to PiecewiseFlatForward
- discount factor accuracy in the yield curve bootstrapping is an input
- added single factor short-rate models (Hull-White, Black-Karasinski)
- added two factor short-rate models framework
- cap/floor and swaption calibration helpers
- added bermudan swaption pricing example (including BK and HW calibrations)

FIXED INCOME

- cap/floor and swaption tree pricer
- cap/floor analytical pricer
- vanilla swaption Jamshidian pricer
- Added accruedAmount() to coupons
- Made cash flow vector builders into functions

OPTIMIZATION FRAMEWORK

- added conjugate gradient, simplex

PATTERNS

- implemented QuEP 8 and 10

MISCELLANEA

- added allowExtrapolation parameter to interpolaton classes
- added 2D bilinear interpolation

- better spline interpolation algorithm
- Added non-central chi-square distribution function.
- Improved Inverse Cumulative Normal Distribution using Moro's algorithm
- Introduced class representing stochastic processes
- added isExpired() to Instrument interface
- added functions folder and namespace for QuantLibXL and any other function-like interface to QuantLib
- Handle is now castable to an Handle of a compatible type
- added downsideVariance to the Statistics class
- kurtosis() and skewness() now handles the case of stddev == 0 and/or variance == 0
- added Correlation Matrix to MultiVariateAccumulator
- enforced MS VC compilation settings
- added "-debug" to the QL_VERSION version string ifdef QL_DEBUG
- "make check" runs the example programs under Borland C++
- fixed compilation with "g++ -pedantic"
- Spread as market element
- new calendars introduced
- new Xibor Indexes introduced
- Added optional day count to libor indexes
- Shortened file names within 31 char limit to support HFS

Release 0.2.1 - December 3rd, 2001

MONTE CARLO FRAMEWORK

- Path and MultiPath are now classes on their own
- PathPricer now handles both Path and MultiPath
- MonteCarloModel now handles both single factor and multi factors simulations.
- McPricer now handles both single factor and multi factors pricing. New pricing interface
- antithetic variance-reduction technique made possible in Monte Carlo for both single factor and multi factors
- Control Variate specific class removed: control variation technique is now handled by the general MC model
- average price and average strike asian option refactored
- Sample as a (value,weight) struct
- random number generators moved under RandomNumbers folder and namespace

FINITE DIFFERENCE FRAMEWORK

- BackwardEuler and ForwardEuler renamed ImplicitEuler and ExplicitEuler, respectively
- refactoring of TridiagonalOperator and derived classes

YIELD TERM STRUCTURE AND FIXED INCOME

- Added some useful methods to term structure classes
- Allowed passing a quote to RateHelpers as double
- added FuturesRateHelpers (no convexity adjustment yet)
- PiecewiseFlatForward now observer of rates passed as MarketElements
- Unified Date and Time interface in TermStructure
- Added BPS to generic swap legs
- added term_structure+swap example
- Fixing days introduced for floating-coupon bond

PATTERNS

- Added factory pattern
- Calendar and DayCounter now use the Strategy pattern

VARIOUS

- used do-while-false idiom in QL_REQUIRE-like macros
- now using size_t where appropriate
- dividendYield is now a Spread instead of a Rate (that is: cost of carry is allowed)
- RelinkableHandle initialized with an optional Handle
- Worked around VC++ problems in History constructor
- added QL_VERSION and QL_HEX_VERSION
- generic bug fixes
- removed classes deprecated in 0.2.0

INSTALLATION FACILITIES

- improved and smoother Win32 binary installer

DOCUMENTATION

- general re-hauling
- improved and extended Monte Carlo documentation
- improved and extended examples

- Upgraded to Doxygen 1.2.11.1
- Added man pages for installed executables
- added docs in Windows Help format
- added info on "Win32 OnTheEdgeRelease" and "Win32 OnTheEdgeDebug" MS VC++ configurations
- additional information on how to create a MS VC++ project based on QuantLib

Release 0.2.0 - September 18th, 2001

- Library:
 - source code moved under ql, better GNU standards
 - gcc build dir can now be separated from source tree
 - gcc 3.0.1 port
 - clean compilation (no warnings)
 - bootstrap script on cygwin
 - Fixed automatic choice of seed for random number generators
 - Actual/actual classes
 - extended platform support (see table in documentation)
 - antithetic variance-reduction technique made possible in Monte Carlo
 - added dividend-Rho greek
 - First implementation of segment integral (to be redesigned)
 - Knuth random generator
 - Cash flows, scheduler, and swap (both generic and simple) added
 - added ICGaussian random generator
 - generic bug fixes
- Installation facilities:
 - improved and smoother Win32 binary installer
 - better distribution
 - debian packages available
- Documentation:
 - general re-hauling
 - added examples of using QuantLib and of projects based on QL

Release 0.1.9 - May 31st, 2001

- Library:
 - Style guidelines introduced (see <http://quantlib.org/style.shtml>) and partially enforced
 - full support for Microsoft Visual Studio
 - full support for Linux/gcc

- momentarily broken support for Metrowerks CodeWarrior
- autoconfiscation (with specialized config.*.hpp files for platforms without automake/autoconf support)
- Include files moved under Include/ql folder and referenced as "ql/header.hpp"
- Implemented expression templates techniques for array algebra optimization
- Added custom iterators
- Improved term structure
- Added Asian, Bermudan, Shout, Cliquet, Himalaya, and Barrier options (all with greeks calculation, control variated where possible)
- Added Helsinki and Wellington calendars
- Improved Normal distribution related functions: cumulative, inverse cumulative, etc.
- Added uniform and Gaussian random number generators
- Added Statistics class (mean, variance, skewness, downside variance, etc.)
- Added RiskMeasures class: VAR, average shortfall, expected shortfall, etc.
- Added RiskStatistics class combining Statistics and RiskMeasures
- Added sample accumulator for multivariate analysis
- Added Monte Carlo tools
- Added matrix-related functions (square root, symmetric Schur decomposition)
- Added interpolation framework (linear and cubic spline interpolation implemented).
- Installation facilities:
 - Added Win32 GUI installer for binaries
- Documentation:
 - support for Doxygen 1.2.7
 - Added man documentation

Release 0.1.1 - November 21st, 2000

Initial release.

1.9 Additional resources

The main QuantLib resource is the QuantLib web site (<http://quantlib.org>).

Additional resources available from the above site include:

- current news (http://sourceforge.net/news/?group_id=12740);
- the QuantLib mailing lists and forums (<http://quantlib.org/maillinglists.shtml>);
- the QuantLib programming style guidelines (<http://quantlib.org/style.shtml>);
- a link to the QuantLib project page on SourceForge.net (<http://sourceforge.net/projects/quantlib>);
- links to pages for bug reports (http://sourceforge.net/tracker/?group_id=12740&atid=112740), patch submissions (http://sourceforge.net/tracker/?group_id=12740&atid=312740), and feature requests (http://sourceforge.net/tracker/?group_id=12740&atid=362740);
- a page (<http://quantlib.org/extensions.shtml>) about how to use QuantLib in other languages/platforms;
- QuantLib web-site statistics (http://sourceforge.net/project/stats/?group_id=12740);
- as well as links to additional quantitative finance resources.

1.10 The QuantLib Group

1.10.1 Authors

The QuantLib Group members are:

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- Ligu Song
- Joseph Wang

QuantLib also includes code taken from Peter Jäckel's book "Monte Carlo Methods in Finance".

1.10.2 Contributors

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1.11 QuantLib License

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Chapter 2

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Chapter 5

QuantLib File Index

5.1 QuantLib File List

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builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ flatforward.hpp (Flat forward rate term structure)	1207
builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ forwardcurve.hpp (Interpolated forward-rate structure)	1208
builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ forwardspreadedtermstructure.hpp (Forward-spreaded term structure)	1209
builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ forwardstructure.hpp (Forward-based yield term structure)	1210
builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ impliedtermstructure.hpp (Implied term structure)	1211
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builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ quantotermstructure.hpp (Quanto term structure)	1214
builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ ratehelpers.hpp (Rate helpers base class)	1215
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builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ zerospreadedtermstructure.hpp (Zero spreaded term structure)	1217
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builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ dataformatters.hpp (Output manipulators)	1222
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builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ null.hpp (Null values)	1225
builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ observablevalue.hpp (Observable and assignable proxy to concrete value)	1226
builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ steppingiterator.hpp (Iterator advancing in constant steps)	1227
builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ strings.hpp (String utilities)	1228
builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/ tracing.hpp (Tracing facilities)	1229
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ blackconstantvol.hpp (Black constant volatility, no time dependence, no strike dependence)	1230
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ blackvariancecurve.hpp (Black volatility curve modelled as variance curve)	1231
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ blackvariancesurface.hpp (Black volatility surface modelled as variance surface)	1232
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ capflatvolvector.hpp (Cap/floor at-the-money flat volatility vector)	1233
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ capletconstantvol.hpp (Constant caplet volatility)	1234
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ capletvariancecurve.hpp (Caplet variance curve)	1235
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ impliedvoltermstructure.hpp (Implied Black Vol Term Structure)	1236
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ localconstantvol.hpp (Local constant volatility, no time dependence, no asset dependence)	1237
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ localvolcurve.hpp (Local volatility curve derived from a Black curve)	1238
builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/ localvolsurface.hpp (Local volatility surface derived from a Black vol surface)	1239
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Chapter 6

QuantLib Module Documentation

6.1 Numeric types

6.1.1 Detailed Description

A number of numeric types are defined in order to add clarity to function and method declarations.

Typedefs

- typedef QL_INTEGER [QuantLib::Integer](#)
integer number
- typedef QL_BIG_INTEGER [QuantLib::BigInteger](#)
large integer number
- typedef unsigned QL_INTEGER [QuantLib::Natural](#)
positive integer
- typedef QL_REAL [QuantLib::Real](#)
real number
- typedef [Real](#) [QuantLib::Decimal](#)
decimal number
- typedef std::size_t [QuantLib::Size](#)
size of a container
- typedef [Real](#) [QuantLib::Time](#)
continuous quantity with 1-year units
- typedef [Real](#) [QuantLib::DiscountFactor](#)
discount factor between dates
- typedef [Real](#) [QuantLib::Rate](#)
interest rates

- typedef [Real QuantLib::Spread](#)
spreads on interest rates
- typedef [Real QuantLib::Volatility](#)
volatility

6.2 Currencies and FX rates

Classes

- class [ZARCurrency](#)
South-African rand.
- class [ARSCurrency](#)
Argentinian peso.
- class [BRLCurrency](#)
Brazilian real.
- class [CADCurrency](#)
Canadian dollar.
- class [CLPCurrency](#)
Chilean peso.
- class [COPCurrency](#)
Colombian peso.
- class [MXNCurrency](#)
Mexican peso.
- class [TTDCurrency](#)
Trinidad & Tobago dollar.
- class [USDCurrency](#)
U.S. dollar.
- class [VEBCurrency](#)
Venezuelan bolivar.
- class [BDTCurrency](#)
Bangladesh taka.
- class [CNYCurrency](#)
Chinese yuan.
- class [HKDCurrency](#)
Honk Kong dollar.
- class [ILSCurrency](#)
Israeli shekel.
- class [INRCurrency](#)
Indian rupee.
- class [IQDCurrency](#)

Iraqi dinar.

- class [IRRCurrency](#)
Iranian rial.
- class [JPYCurrency](#)
Japanese yen.
- class [KRWCurrency](#)
South-Korean won.
- class [KWDCurrency](#)
Kuwaiti dinar.
- class [NPRCurrency](#)
Nepal rupee.
- class [PKRCurrency](#)
Pakistani rupee.
- class [SARCurrency](#)
Saudi riyal.
- class [SGDCurrency](#)
Singapore dollar.
- class [THBCurrency](#)
Thai baht.
- class [TWDCurrency](#)
Taiwan dollar.
- class [BGLCurrency](#)
Bulgarian lev.
- class [BYRCurrency](#)
Belarussian ruble.
- class [CHFCurrency](#)
Swiss franc.
- class [CYPCurrency](#)
Cyprus pound.
- class [CZKCurrency](#)
Czech koruna.
- class [DKKCurrency](#)
Danish krone.

- class [EEKCurrency](#)
Estonian kroon.
- class [EURCurrency](#)
European Euro.
- class [GBPCurrency](#)
British pound sterling.
- class [HUFCurrency](#)
Hungarian forint.
- class [ISKCurrency](#)
Iceland krona.
- class [LTLCurrency](#)
Lithuanian litas.
- class [LVLCurrency](#)
Latvian lat.
- class [MTCurrency](#)
Maltese lira.
- class [NOKCurrency](#)
Norwegian krone.
- class [PLNCurrency](#)
Polish zloty.
- class [ROLCurrency](#)
Romanian leu.
- class [SEKCurrency](#)
Swedish krona.
- class [SITCurrency](#)
Slovenian tolar.
- class [SKKCurrency](#)
Slovak koruna.
- class [TRLCurrency](#)
Turkish lira.
- class [TRYCurrency](#)
New Turkish lira.
- class [ATSCurrency](#)
Austrian shilling.

- class [BEFCurrency](#)
Belgian franc.
- class [DEMCurrency](#)
Deutsche mark.
- class [ESPCurrency](#)
Spanish peseta.
- class [FIMCurrency](#)
Finnish markka.
- class [FRFCurrency](#)
French franc.
- class [GRDCurrency](#)
Greek drachma.
- class [IEPCurrency](#)
Irish punt.
- class [ITLCurrency](#)
Italian lira.
- class [LUFCurrency](#)
Luxembourg franc.
- class [NLGCurrency](#)
Dutch guilder.
- class [PTECurrency](#)
Portuguese escudo.
- class [AUDCurrency](#)
Australian dollar.
- class [NZDCurrency](#)
New Zealand dollar.

6.3 Date and time calculations

6.3.1 Detailed Description

The concrete class `QuantLib::Date` implements the concept of date. Its functionalities include:

- providing basic information such as weekday, day of the month, day of the year, month, and year;
- comparing two dates to determine whether they are equal, or which one is the earlier or later, or the difference between them expressed in days;
- incrementing or decrementing a date of a given number of days, or of a given period expressed in weeks, months, or years.

Modules

- group `Calendars`
- group `Day counters`

Classes

- class `Calendar`
calendar class
- class `Period`
Time period described by a number of a given time unit.
- class `Date`
Concrete date class.
- class `DayCounter`
day counter class

Typedefs

- typedef `Integer QuantLib::Day`
Day number.
- typedef `Integer QuantLib::Year`
Year number.

Enumerations

- enum [QuantLib::BusinessDayConvention](#) {
[QuantLib::Unadjusted](#), [QuantLib::Preceding](#), [QuantLib::ModifiedPreceding](#), [QuantLib::Following](#),
[QuantLib::ModifiedFollowing](#), [QuantLib::MonthEndReference](#) }
Business Day conventions.
- enum [QuantLib::Weekday](#) {
Sunday = 1, **Monday** = 2, **Tuesday** = 3, **Wednesday** = 4,
Thursday = 5, **Friday** = 6, **Saturday** = 7, **Sun** = 1,
Mon = 2, **Tue** = 3, **Wed** = 4, **Thu** = 5,
Fri = 6, **Sat** = 7 }
- enum [QuantLib::Month](#) {
January = 1, **February** = 2, **March** = 3, **April** = 4,
May = 5, **June** = 6, **July** = 7, **August** = 8,
September = 9, **October** = 10, **November** = 11, **December** = 12,
Jan = 1, **Feb** = 2, **Mar** = 3, **Apr** = 4,
Jun = 6, **Jul** = 7, **Aug** = 8, **Sep** = 9,
Oct = 10, **Nov** = 11, **Dec** = 12 }
Month names.
- enum [QuantLib::IMMMonth](#) { **H** = 3, **M** = 6, **U** = 9, **Z** = 12 }
Main cycle of the International Money Market (a.k.a. IMM) Months.
- enum [QuantLib::Frequency](#) {
[QuantLib::NoFrequency](#) = -1, [QuantLib::Once](#) = 0, [QuantLib::Annual](#) = 1, [QuantLib::Semiannual](#) = 2,
[QuantLib::EveryFourthMonth](#) = 3, [QuantLib::Quarterly](#) = 4, [QuantLib::Bimonthly](#) = 6,
[QuantLib::Monthly](#) = 12 }
Frequency of events.
- enum [QuantLib::TimeUnit](#) { **Days**, **Weeks**, **Months**, **Years** }
Units used to describe time periods.

6.3.2 Enumeration Type Documentation

6.3.2.1 enum [BusinessDayConvention](#)

Business Day conventions.

These conventions specify the algorithm used to adjust a date in case it is not a valid business day.

Enumeration values:

Unadjusted Do not adjust.

Preceding Choose the first business day before the given holiday.

ModifiedPreceding Choose the first business day before the given holiday unless it belongs to a different month, in which case choose the first business day after the holiday.

Following Choose the first business day after the given holiday.

ModifiedFollowing Choose the first business day after the given holiday unless it belongs to a different month, in which case choose the first business day before the holiday.

MonthEndReference Choose the first business day after the given holiday, if the original date falls on last business day of month result reverts to first business day before month-end

6.3.2.2 enum [Weekday](#)

Day's serial number MOD 7; WEEKDAY Excel function is the same except for Sunday = 7.

6.3.2.3 enum [IMMMonth](#)

Main cycle of the International [Money](#) Market (a.k.a. [IMM](#)) Months.

[Deprecated](#)

use [IMM::Month](#) instead

6.3.2.4 enum [Frequency](#)

Frequency of events.

Enumeration values:

NoFrequency null frequency

Once only once, e.g., a zero-coupon

Annual once a year

Semiannual twice a year

EveryFourthMonth every fourth month

Quarterly every third month

Bimonthly every second month

Monthly once a month

6.4 Calendars

6.4.1 Detailed Description

The class `QuantLib::Calendar` provides the interface for determining whether a date is a business day or a holiday for a given exchange or a given country, and for incrementing/decrementing a date of a given number of business days. A number of calendars is contained in the `ql/Calendars` directory.

Classes

- class `Beijing`
Beijing calendar
- class `Bombay`
Bombay calendar
- class `Bratislava`
Bratislava calendar
- class `Budapest`
Budapest calendar
- class `Copenhagen`
Copenhagen calendar
- class `Germany`
German calendars.
- class `Helsinki`
Helsinki calendar
- class `HongKong`
Hong Kong calendar.
- class `Istanbul`
Istanbul calendar
- class `Italy`
Italian calendars.
- class `Johannesburg`
Johannesburg calendar
- class `JointCalendar`
Joint calendar.
- class `NullCalendar`
Calendar for reproducing theoretical calculations.

- class [Oslo](#)
Oslo calendar
- class [Prague](#)
Prague calendar
- class [Riyadh](#)
Riyadh calendar
- class [Seoul](#)
Seoul calendar
- class [Singapore](#)
Singapore calendar
- class [Stockholm](#)
Stockholm calendar
- class [Sydney](#)
Sydney calendar (New South Wales, Australia)
- class [Taipei](#)
Taipei calendar
- class [Taiwan](#)
Taiwan calendar
- class [TARGET](#)
TARGET calendar
- class [Tokyo](#)
Tokyo calendar
- class [Toronto](#)
Toronto calendar
- class [UnitedKingdom](#)
United Kingdom calendars.
- class [UnitedStates](#)
United States calendars.
- class [Warsaw](#)
Warsaw calendar
- class [Wellington](#)
Wellington calendar
- class [Zurich](#)
Zurich calendar

6.5 Day counters

6.5.1 Detailed Description

The class [QuantLib::DayCounter](#) provides more advanced means of measuring the distance between two dates according to a given market convention, both as number of days or fraction of year. A number of such conventions is contained in the `ql/DayCounters` directory.

Classes

- class [Actual360](#)
Actual/360 day count convention.
- class [Actual365Fixed](#)
Actual/365 (Fixed) day count convention.
- class [ActualActual](#)
Actual/Actual day count.
- class [OneDayCounter](#)
1/1 day count convention
- class [SimpleDayCounter](#)
Simple day counter for reproducing theoretical calculations.
- class [Thirty360](#)
30/360 day count convention

6.6 Pricing engines

Modules

- group [Asian option engines](#)
- group [Barrier option engines](#)
- group [Basket option engines](#)
- group [Cap/floor engines](#)
- group [Cliquet option engines](#)
- group [Forward option engines](#)
- group [Quanto option engines](#)
- group [Swaption engines](#)
- group [Vanilla option engines](#)

6.7 Asian option engines

Classes

- class [AnalyticContinuousGeometricAveragePriceAsianEngine](#)
Pricing engine for European continuous geometric average price Asian.
- class [AnalyticDiscreteGeometricAveragePriceAsianEngine](#)
Pricing engine for European discrete geometric average price Asian.
- class [MCDiscreteArithmeticAPEngine](#)
Monte Carlo pricing engine for discrete arithmetic average price Asian.
- class [MCDiscreteGeometricAPEngine](#)
Monte Carlo pricing engine for discrete geometric average price Asian.
- class [MCDiscreteAveragingAsianEngine](#)
Pricing engine for discrete average Asians using Monte Carlo simulation.

6.8 Barrier option engines

Classes

- class [AnalyticBarrierEngine](#)
Pricing engine for barrier options using analytical formulae.
- class [MCBarrierEngine](#)
Pricing engine for barrier options using Monte Carlo simulation.

6.9 Basket option engines

Classes

- class [MCAmericanBasketEngine](#)
least-square Monte Carlo engine
- class [MCBasketEngine](#)
Pricing engine for basket options using Monte Carlo simulation.
- class [StulzEngine](#)
Pricing engine for 2D European Baskets.

6.10 Cap/floor engines

Classes

- class [AnalyticCapFloorEngine](#)
Analytic engine for cap/floor.
- class [BlackCapFloorEngine](#)
Black-formula cap/floor engine.
- class [TreeCapFloorEngine](#)
Numerical lattice engine for cap/floors.

6.11 Cliquet option engines

Classes

- class [AnalyticCliquetEngine](#)
Pricing engine for Cliquet options using analytical formulae.
- class [AnalyticPerformanceEngine](#)
Pricing engine for performance options using analytical formulae.

6.12 Forward option engines

Classes

- class [ForwardEngine](#)
Forward engine base class.
- class [ForwardPerformanceEngine](#)
Forward performance engine.

6.13 Quanto option engines

Classes

- class [QuantoEngine](#)
Quanto engine base class.

6.14 Swaption engines

Classes

- class [BlackSwaptionEngine](#)
Black-formula swaption engine.
- class [G2SwaptionEngine](#)
Swaption priced by means of the Black formula
- class [JamshidianSwaptionEngine](#)
Jamshidian swaption engine.
- class [TreeSwaptionEngine](#)
Numerical lattice engine for swaptions.

6.15 Vanilla option engines

Classes

- class [AnalyticDigitalAmericanEngine](#)
- class [AnalyticDividendEuropeanEngine](#)
Analytic pricing engine for European options with discrete dividends.
- class [AnalyticEuropeanEngine](#)
Pricing engine for European vanilla options using analytical formulae.
- class [AnalyticHestonEngine](#)
analytic Heston-model engine based on Fourier transform
- class [BaroneAdesiWhaleyApproximationEngine](#)
- class [BatesEngine](#)
Bates model engines based on Fourier transform.
- class [BinomialVanillaEngine](#)
Pricing engine for vanilla options using binomial trees.
- class [BjerkstrandStenslandApproximationEngine](#)
- class [FDAmericanEngine](#)
Finite-differences pricing engine for American one asset options.
- class [FDBermudanEngine](#)
Finite-differences Bermudan engine.
- class [FDDividendAmericanEngine](#)
Finite-differences pricing engine for dividend American options.
- class [FDDividendEngine](#)
Base finite-differences pricing engine for dividend options.
- class [FDDividendEuropeanEngine](#)
Finite-differences pricing engine for dividend European options.
- class [FDDividendShoutEngine](#)
Finite-differences shout engine with dividends.
- class [FDEuropeanEngine](#)
Pricing engine for European options using finite-differences.
- class [FDShoutEngine](#)
Finite-differences pricing engine for shout vanilla options.
- class [FDStepConditionEngine](#)
Finite-differences pricing engine for American-style vanilla options.
- class [FDVanillaEngine](#)

Finite-differences pricing engine for BSM one asset options.

- class [IntegralEngine](#)
- class [JumpDiffusionEngine](#)

Jump-diffusion engine for vanilla options.

- class [JuQuadraticApproximationEngine](#)
- class [MCDigitalEngine](#)

Pricing engine for digital options using Monte Carlo simulation.

- class [MCEuropeanEngine](#)

European option pricing engine using Monte Carlo simulation.

- class [MCEuropeanHestonEngine](#)

Monte Carlo Heston-model engine for European options.

- class [MCHestonEngine](#)

Monte Carlo Heston-model engine.

- class [MCVanillaEngine](#)

Pricing engine for vanilla options using Monte Carlo simulation.

6.16 Finite-differences framework

6.16.1 Detailed Description

Warning: this section of the documentation is currently outdated. You will need to compare the information on this page with the present code for working pricers, such as `FdAmericanOption`.

This framework (corresponding to the `ql/FiniteDifferences` directory) contains basic building blocks for the numerical solution of a generic differential equation

$$\frac{\partial f}{\partial t} = Lf$$

where L is a differential operator in “space”, i.e., one which does not contain partial derivatives in t but can otherwise contain any derivative in any other variable of the problem.

Writing the equation in the above form allows us to implement separately the discretization of the differential operator L and the time scheme used for the evolution of the solution. The `QuantLib::FiniteDifferenceModel` class acts as a glue for such two steps—which are outlined in the following sections—and provides the interface of the resulting finite difference model for the end user. Furthermore, it provides the possibility of checking and operating on the solution array at each step—which is typically used to apply an exercise condition for an option. This is also outlined in a section below.

6.16.2 Differential operators

The discretization of the differential operator L depends on the discretization chosen for the solution f of the given equation.

Such choice is obvious in the 1-D case where the domain $[a, b]$ of the equation is discretized as a series of points $x_i, i = 0 \dots N-1$ (note that the index is zero based) where $x_i = a + hi$ and $h = (b-a)/(N-1)$. In turn, the solution f of the equation is discretized as an array $u_i, i = 0 \dots N-1$ whose elements are defined as $u_i = f(x_i)$. The discretization of the differential operator follows by substituting the derivatives with the corresponding incremental ratios defined in terms of the f_i . A number of basic operators are defined in the framework which can be composed to form more complex operators, namely:

the first derivative $\partial/\partial x$ is discretized as the operator D_+ , defined as

$$D_+ u_i = \frac{u_{i+1} - u_i}{h}$$

and implemented in class `QuantLib::DPlus`; the operator D_- , defined as

$$D_- u_i = \frac{u_i - u_{i-1}}{h}$$

and implemented in class `QuantLib::DMinus`; and the operator D_0 , defined as

$$D_0 u_i = \frac{u_{i+1} - u_{i-1}}{2h}$$

and implemented in class `QuantLib::DZero`. The discretization error of the above operators is $O(h)$ for D_+ and D_- and $O(h^2)$ for D_0 ;

the second derivative $\partial^2/\partial x^2$ is discretized as the operator $D_+ D_-$, defined as

$$D_+ D_- u_i = \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2}$$

and implemented in class [QuantLib::DPlusDMinus](#). Its discretization error is $O(h^2)$.

The boundary condition for the above operators is by default linear extrapolation. Methods are currently provided for setting other kinds of boundary conditions to a tridiagonal operator which these operators inherit, namely, Dirichlet—i.e., constant value—and Neumann—i.e., constant derivative—boundary conditions. This might change in the future as boundary conditions could be abstracted and passed as an additional argument to the model.

A programmer can also implement its own operator. However, in order to fit into this framework it will have to implement a required interface depending on the chosen evolver (see below). Also, it is currently required to manage itself any boundary conditions. Again, this could change in the future.

On the other hand, there is no obvious choice in the 2-D case. While it is immediate to discretize the domain into a series of points (x_i, y_j) and the solution into a matrix $f_{ij} = f(x_i, y_j)$, there is a number of ways into which the f_{ij} can be arranged into an array—each of them determining a different discretization of the differential operators. One of such ways was implemented in the `LexicographicalView` class, while others will be implemented in the future. No 2-D operator is currently implemented.

6.16.3 Time schemes

Once the differential operator L has been discretized, a number of choices are available for discretizing the time derivative at the left-hand side of the equation.

In this framework, such choice is encapsulated in so-called evolvers which, given L and the solution $u^{(k)}$ at time t_k , yield the solution $u^{(k-1)}$ at the previous time step.

A number of evolvers are currently provided in the library which implement well-known schemes, namely,

the forward Euler explicit scheme in which the equation is discretized as

$$\frac{u^{(k)} - u^{(k-1)}}{\Delta t} = Lu^{(k)}$$

hence

$$u^{(k-1)} = (I - \Delta t L) u^{(k)}$$

from which $u^{(k-1)}$ can be obtained directly;

the backward Euler implicit scheme in which the equation is discretized as

$$\frac{u^{(k)} - u^{(k-1)}}{\Delta t} = Lu^{(k-1)}$$

hence

$$(I + \Delta t L) u^{(k-1)} = u^{(k)}$$

from which $u^{(k-1)}$ can be obtained by solving a linear system;

the Crank-Nicolson scheme in which the equation is discretized as

$$\frac{u^{(k)} - u^{(k-1)}}{\Delta t} = L \frac{u^{(k)} + u^{(k-1)}}{2}$$

hence

$$\left(I + \frac{\Delta t}{2} L\right) u^{(k-1)} = \left(I - \frac{\Delta t}{2} L\right) u^{(k)}$$

from which $u^{(k-1)}$ can be obtained by solving a linear system.

Each of the above evolvers forces a set of interface requirements upon the differential operator which are detailed in the documentation of the corresponding class, namely, [QuantLib::ExplicitEuler](#), [QuantLib::ImplicitEuler](#), and [QuantLib::CrankNicolson](#), respectively.

A programmer could implement its own evolver, which does not need to inherit from any base class.

However, it must implement the following interface:

```
class Evolver {
public:
    typedef ... arrayType;
    typedef ... operatorType;
    // constructors
    Evolver(const operatorType& D);
    // member functions
    void step(arrayType& a, Time t) const;
    void setStep(Time dt);
};
```

Finally, we note again that the pricing of an option requires the finite difference model to solve the corresponding equation *backwards* in time. Therefore, given a discretization u of the solution at a given time t , the call

```
evolver.step(u,t)
```

must calculate the discrete solution at the *previous* time, $t - dt$.

6.16.4 Step conditions

A finite difference model can be passed a step condition to be applied at each step during the rollback of the solution (e.g. the early exercise American condition). Such condition must be embodied in a class derived from [QuantLib::StepCondition](#) and must implement the interface of the latter, namely,

```
class MyCondition : public StepCondition<arrayType> {
public:
    void applyTo(arrayType& a, Time t) const;
};
```

6.16.5 An example of finite difference model

The Black-Scholes equation can be written in the above form as

$$\frac{\partial f}{\partial t} = -\frac{\sigma^2}{2} \frac{\partial^2 f}{\partial x^2} - \nu \frac{\partial f}{\partial x} + rf.$$

It can be seen that the operator L_{BS} is

$$L_{BS} = -\frac{\sigma^2}{2} \frac{\partial^2}{\partial x^2} - \nu \frac{\partial}{\partial x} + rI$$

and can be built from the basic operators provided in the library as

$$L_{BS} = -\frac{\sigma^2}{2} D_+ D_- - \nu D_0 + rI.$$

Its implementation closely reflects the above decomposition and can be written as

```

class BlackScholesOperator : public TridiagonalOperator {
public:
    BlackScholesOperator(
        double sigma, double nu,    // parameters of the
        Rate r,                     // Black-Scholes equation;
        unsigned int points,        // number of discretized points;
        double h)                  // grid spacing.
    : TridiagonalOperator(
        // build the operator by adding basic ones
        - (sigma*sigma/2.0) * DPlusDMinus(points,h)
        - nu * DZero(points,h)
        + r * TridiagonalOperator::identity(points)
    ) {}
};

```

taking as inputs the relevant parameters of the equation (σ , ν and r) as well as model parameters such as the number N of grid points and their spacing h .

As simple example cases, we will use the above operator to price both an European and an American option. The parameters of the two options will be the same, namely, they will be both call options with underlying price $u = 100$, strike $s = 95$, residual time $T = 1$ year, dividend yield $q = 3\%$ and volatility $\sigma = 10\%$. The risk-free rate will be $r = 5\%$. Such parameters are expressed using QuantLib types as

```

Option::Type type = Option::Call;
double underlying = 100.0, strike = 95.0;
Time residualTime = 1.0;
Rate dividendYield = 0.03, riskFreeRate = 0.05;
double volatility = 0.10;

```

The grid upon which the model will act will be a logarithmic grid of underlying prices, i.e., f will be defined in a range $[\ln u_{\min}, \ln u_{\max}]$ discretized as an array $x_i, i = 0 \dots N - 1$ with $x_i = \ln u_{\min} + ih$ and $h = (\ln u_{\max} - \ln u_{\min}) / (N - 1)$. Such a grid and the corresponding vector of actual prices can be built as shown in the code below. The domain of the model will be defined as $[\ln u - \Delta, \ln u + \Delta]$ where $\Delta = 4\sigma\sqrt{T}$. A number of grid points $N = 101$ will be used.

```

unsigned int gridPoints = 101;
Array grid(gridPoints), prices(gridPoints);
double x0 = QL_LOG(underlying);
double Delta = 4.0*volatility*QL_SQRT(residualTime);
double xMin = x0 - Delta, xMax = x0 + Delta;
double h = (xMax-xMin)/(gridPoints-1);
for (unsigned int i=0; i<gridPoints; i++) {
    grid[i] = xMin + i*h;
    prices[i] = QL_EXP(grid[i]);
}

```

The initial condition is determined by the values of the option at maturity, i.e., either the difference between underlying price and strike if such difference is positive, or 0 if that is not the case (the above will have to be suitably modified for a put option or a straddle.) Such “initial” condition will be rolled back in time by our model.

```

Array exercisingValue(gridPoints);
for (unsigned int i=0; i<gridPoints; i++)
    exercisingValue[i] = QL_MAX(prices[i]-strike,0.0);

```

Now the differential operator can be initialized. Also, Neumann initial conditions are set which correspond to the initial value of the derivatives at the boundaries (see the BoundaryCondition class documentation for details).

```
double nu = riskFreeRate - dividendYield - volatility*volatility/2.0;
TridiagonalOperator L = BlackScholesOperator(volatility, nu,
    riskFreeRate, gridPoints, h);
L.setLowerBC(BoundaryCondition(BoundaryCondition::Neumann,
    exercisingValue[1]-exercisingValue[0]));
L.setUpperBC(BoundaryCondition(BoundaryCondition::Neumann,
    exercisingValue[gridPoints_-1]-exercisingValue[gridPoints_-2]));
```

We are now already set for the pricing of the European option. Also, the exercise condition is the only thing still to be defined for the American option to be priced. Such condition is equivalent to the statement that at each time step, the value of the option is the maximum between the profit realized in exercising the option (which we already calculated and stored in `exercisingValue`) and the value of the option should we keep it (which corresponds to the solution rolled back to the current time step). This logic can be implemented as:

```
class ExerciseCondition : public StepCondition<Array> {
public:
    ExerciseCondition(const Array& exercisingValue)
        : exercisingValue_(exercisingValue) {}
    void applyTo(Array& a, Time) const {
        for (unsigned int i = 0; i < a.size(); i++)
            a[i] = QL_MAX(a[i], exercisingValue_[i]);
    }
private:
    Array exercisingValue_;
};
```

Everything is now ready. The model can be created gluing the piece together by means of the [QuantLib::FiniteDifferenceModel](#) class. The current value of the option is calculated by rolling back the solution to the current time, i.e., $t = 0$, and by taking the value corresponding at the current underlying price—which by construction corresponds to the central value provided that the number of grid points is odd.

```
unsigned int timeSteps = 365;

// build the model - Crank-Nicolson scheme chosen
FiniteDifferenceModel<CrankNicolson<TridiagonalOperator> > model(L);

// European option
Array f = exercisingValue; // initial condition
model.rollback(f, residualTime, 0.0, timeSteps);
double europeanValue = valueAtCenter(f);

// American option
f = exercisingValue; // reset
Handle<StepCondition<Array> > condition(
    new ExerciseCondition(exercisingValue));
model.rollback(f, residualTime, 0.0, timeSteps, condition);
double americanValue = valueAtCenter(f);
```

Classes

- class [BoundaryCondition](#)

Abstract boundary condition class for finite difference problems.

- class [NeumannBC](#)

Neumann boundary condition (i.e., constant derivative).

- class [DirichletBC](#)
Neumann boundary condition (i.e., constant value).
- class [BSMOperator](#)
Black-Scholes-Merton differential operator.
- class [BSMTermOperator](#)
Black-Scholes-Merton differential operator.
- class [CrankNicolson](#)
Crank-Nicolson scheme for finite difference methods.
- class [DMinus](#)
 D_- matricial representation
- class [DPlus](#)
 D_+ matricial representation
- class [DPlusDMinus](#)
 D_+D_- matricial representation
- class [DZero](#)
 D_0 matricial representation
- class [ExplicitEuler](#)
Forward Euler scheme for finite difference methods.
- class [FiniteDifferenceModel](#)
Generic finite difference model.
- class [ImplicitEuler](#)
Backward Euler scheme for finite difference methods.
- class [MixedScheme](#)
Mixed (explicit/implicit) scheme for finite difference methods.
- class [OneFactorOperator](#)
Interest-rate single factor model differential operator.
- class [StepConditionSet](#)
Parallel evolver for multiple arrays.
- class [StepCondition](#)
condition to be applied at every time step
- class [NullCondition](#)
null step condition
- class [TridiagonalOperator](#)
Base implementation for tridiagonal operator.

6.17 Short-rate modelling framework

6.17.1 Detailed Description

This framework (corresponding to the `ql/ShortRateModels` directory) implements some single-factor and two-factor short rate models. The models implemented in this library are widely used by practitioners. For the moment, the `ShortRateModels::Model` class defines the short-rate dynamics with stochastic equations of the type

$$dx_i = \mu(t, x_i)dt + \sigma(t, x_i)dW_t$$

where $r = f(t, x)$. If the model is affine (i.e. derived from the [QuantLib::AffineModel](#) class), analytical formulas for discount bonds and discount bond options are given (useful for calibration).

6.17.2 Single-factor models

The Hull & White model

$$dr_t = (\theta(t) - \alpha(t)r_t)dt + \sigma(t)dW_t$$

When α and σ are constants, this model has analytical formulas for discount bonds and discount bond options.

The Black-Karasinski model

$$d \ln r_t = (\theta(t) - \alpha \ln r_t)dt + \sigma dW_t$$

No analytical tractability here.

The extended Cox-Ingersoll-Ross model

$$dr_t = (\theta(t) - kr_t)dt + \sigma \sqrt{r_t}dW_t$$

There are analytical formulas for discount bonds (and soon for discount bond options).

6.17.3 Calibration

The class `CalibrationHelper` is a base class that facilitates the instantiation of market instruments used for calibration. It has a method `marketValue()` that gives the market price using a Black formula, and a `modelValue()` method that gives the price according to a model

Derived classes are `QuantLib::CapHelper` and `QuantLib::SwaptionHelper`.

For the calibration itself, you must choose an optimization method that will find constant parameters such that the value:

$$V = \sqrt{\sum_{i=1}^n \frac{(T_i - M_i)^2}{M_i}},$$

where T_i is the price given by the model and M_i is the market price, is minimized. A few optimization methods are available in the `ql/Optimization` directory.

6.17.4 Two-factor models

6.17.5 Pricers

Analytical pricers

If the model is affine, i.e. discount bond options formulas exist, caps are easily priced since they are a portfolio of discount bond options. Such a pricer is implemented in `QuantLib::AnalyticalCapFloor`. In the case of single-factor affine models, swaptions can be priced using the Jamshidian decomposition, implemented in `QuantLib::JamshidianSwaption`.

Using Finite Differences

(Doesn't work for the moment) For the moment, this is only available for single-factor affine models. If $x = x(t, r)$ is the state variable and follows this stochastic process:

$$dx_t = \mu(t, x)dt + \sigma(t, x)dW_t$$

any european-style instrument will follow the following PDE:

$$\frac{\partial P}{\partial t} + \mu \frac{\partial P}{\partial x} + \frac{1}{2} \sigma^2 \frac{\partial^2 P}{\partial x^2} = r(t, x)P$$

The adequate operator to feed a Finite Difference Model instance is defined in the `QuantLib::OneFactorOperator` class.

Using Trees

Each model derived from the single-factor model class has the ability to return a trinomial tree. For yield-curve consistent models, the fitting parameter can be determined either analytically (when possible) or numerically. When a tree is built, it is then pretty straightforward to implement a pricer for any path-independant derivative. Just implement a class derived from `NumericalDerivative` (see `QuantLib::NumericalSwaption` for example) and roll it back until the present time... Just look at `QuantLib::TreeCapFloor` and `QuantLib::TreeSwaption` for working pricers.

Classes

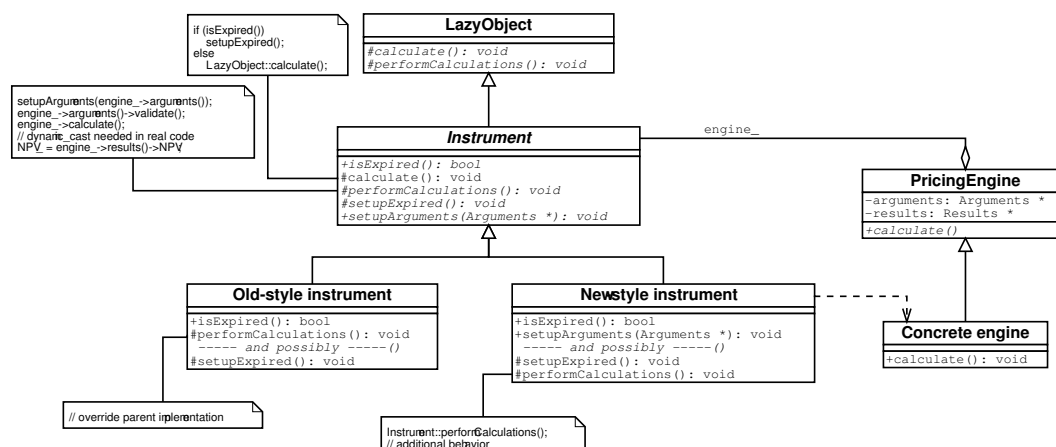
- class `AffineModel`
Affine model class.
- class `TermStructureConsistentModel`
Term-structure consistent model class.
- class `ShortRateModel`
Abstract short-rate model class.
- class `OneFactorModel`
Single-factor short-rate model abstract class.

- class [OneFactorAffineModel](#)
Single-factor affine base class.
- class [BlackKarasinski](#)
Standard Black-Karasinski model class.
- class [CoxIngersollRoss](#)
Cox-Ingersoll-Ross model class.
- class [ExtendedCoxIngersollRoss](#)
Extended Cox-Ingersoll-Ross model class.
- class [HullWhite](#)
Single-factor Hull-White (extended Vasicek) model class.
- class [Vasicek](#)
Vasicek model class
- class [TwoFactorModel](#)
Abstract base-class for two-factor models.
- class [G2](#)
Two-additive-factor gaussian model class.

6.18 Financial instruments

6.18.1 Detailed Description

Since version 0.3.4, the Instrument class was reworked as shown in the following figure.



On the one hand, the checking of the expiration condition is now performed in a method `isExpired()` separated from the actual calculation, and a `setupExpired()` method is provided. The latter sets the NPV to 0.0 and can be extended in derived classes should any other results be returned.

On the other hand, the pricing-engine machinery previously contained in the `Option` class was moved upwards to the `Instrument` class. Also, the `setupEngine()` method was replaced by a `setupArguments(Arguments*)` method. This allows one to cleanly implement containment of instruments with code such as:

```

class FooArguments : public Arguments { ... };

class Foo : public Instrument {
public:
    void setupArguments(Arguments*);
    ...
};

class FooOptionArguments : public FooArguments { ... };

class FooOption : public Option {
private:
    Foo underlying_;
public:
    void setupArguments(Arguments* args) {
        underlying_.setupArguments(args);
        // set the option-specific part
    }
    ...
};
  
```

which was more difficult to write with `setupEngine()`.

Therefore, there are now two ways to inherit from `Instrument`, namely:

1. implement the `isExpired` method, and completely override the `performCalculations` method so that it bypasses the pricing-engine machinery. If the class declared any other

results beside `NPV_` and `errorEstimate_`, the `setupExpired` method should also be extended so that those results are set to a value suitable for an expired instrument. This was the migration path taken for all instruments not previously deriving from the `Option` class.

2. define suitable argument and result classes for the instrument and implement the `isExpired` and `setupArguments` methods, reusing the pricing-engine machinery provided by the default `performCalculations` method. The latter can be extended by first calling the default implementation and then performing any additional tasks required by the instrument—most often, copying additional results from the pricing engine results to the corresponding data members of the instrument. As in the previous case, the `setupExpired` method can be extended to account for such extra data members.

Classes

- class [ContinuousAveragingAsianOption](#)
Continuous-averaging Asian option.
- class [DiscreteAveragingAsianOption](#)
Discrete-averaging Asian option.
- class [BarrierOption](#)
Barrier option on a single asset.
- class [BasketOption](#)
Basket option on a number of assets.
- class [Bond](#)
Base bond class.
- class [CapFloor](#)
Base class for cap-like instruments.
- class [Cap](#)
Concrete cap class.
- class [Floor](#)
Concrete floor class.
- class [Collar](#)
Concrete collar class.
- class [CliquetOption](#)
cliquet (Ratchet) option
- class [DividendVanillaOption](#)
Single-asset vanilla option (no barriers) with discrete dividends.
- class [EuropeanOption](#)
European option on a single asset.

- class [FixedCouponBond](#)
fixed-coupon bond
- class [FloatingRateBond](#)
floating-rate bond
- class [ForwardVanillaOption](#)
Forward version of a vanilla option.
- class [QuantoForwardVanillaOption](#)
Quanto version of a forward vanilla option.
- class [QuantoVanillaOption](#)
quanto version of a vanilla option
- class [SimpleSwap](#)
Simple fixed-rate vs [Libor](#) swap.
- class [Stock](#)
Simple stock class.
- class [Swap](#)
Interest rate swap.
- class [Swaption](#)
Swaption class
- class [VanillaOption](#)
Vanilla option (no discrete dividends, no barriers) on a single asset.
- class [ZeroCouponBond](#)
zero-coupon bond

6.19 Lattice methods

6.19.1 Detailed Description

The framework (corresponding to the `ql/Lattices` directory) contains basic building blocks for pricing instruments using lattice methods (trees). A lattice, i.e. an instance of the abstract class [QuantLib::Lattice](#), relies on one or several trees (each one approximating a diffusion process) to price an instance of the `DiscretizedAsset` class. Trees are instances of classes derived from [QuantLib::Tree](#), classes which define the branching between nodes and transition probabilities.

6.19.2 Binomial trees

The binomial method is the simplest numerical method that can be used to price path-independent derivatives. It is usually the preferred lattice method under the Black-Scholes-Merton model. As an example, let's see the framework implemented in the [bsmllattice.hpp](#) file. It is a method based on a binomial tree, with constant short-rate (discounting). There are several approaches to build the underlying binomial tree, like Jarrow-Rudd or Cox-Ross-Rubinstein.

6.19.3 Trinomial trees

When the underlying stochastic process has a mean-reverting pattern, it is usually better to use a trinomial tree instead of a binomial tree. An example is implemented in the [QuantLib::Trinomial-Tree](#) class, which is constructed using a diffusion process and a time-grid. The goal is to build a recombining trinomial tree that will discretize, at a finite set of times, the possible evolutions of a random variable y satisfying

$$dy_t = \mu(t, y_t)dt + \sigma(t, y_t)dW_t.$$

At each node, there is a probability p_u, p_m and p_d to go through respectively the upper, the middle and the lower branch. These probabilities must satisfy

$$p_u y_{i+1,k+1} + p_m y_{i+1,k} + p_d y_{i+1,k-1} = E_{i,j}$$

and

$$p_u y_{i+1,k+1}^2 + p_m y_{i+1,k}^2 + p_d y_{i+1,k-1}^2 = V_{i,j}^2 + E_{i,j}^2,$$

where k (the index of the node at the end of the middle branch) is the index of the node which is the nearest to the expected future value, $E_{i,j} = \mathbf{E}(y(t_{i+1})|y(t_i) = y_{i,j})$ and $V_{i,j}^2 = \mathbf{Var}\{y(t_{i+1})|y(t_i) = y_{i,j}\}$.

If we suppose that the variance is only dependant on time $V_{i,j} = V_i$ and set y_{i+1} to $V_i \sqrt{3}$, we find that

$$\begin{aligned} p_u &= \frac{1}{6} + \frac{(E_{i,j} - y_{i+1,k})^2}{6V_i^2} + \frac{E_{i,j} - y_{i+1,k}}{2\sqrt{3}V_i}, \\ p_m &= \frac{2}{3} - \frac{(E_{i,j} - y_{i+1,k})^2}{3V_i^2}, \\ p_d &= \frac{1}{6} + \frac{(E_{i,j} - y_{i+1,k})^2}{6V_i^2} - \frac{E_{i,j} - y_{i+1,k}}{2\sqrt{3}V_i}. \end{aligned}$$

6.19.4 Bidimensional lattices

To come...

6.19.5 The QuantLib::DiscretizedAsset class

This class is a representation of the price of a derivative at a specific time. It is roughly an array of values, each value being associated to a state of the underlying stochastic variables. For the moment, it is only used when working with trees, but it should be quite easy to make a use of it in finite-differences methods. The two main points, when deriving classes from [QuantLib::DiscretizedAsset](#), are:

1. Define the initialisation procedure (e.g. terminal payoff for european stock options).
2. Define the method adjusting values, when necessary, at each time steps (e.g. apply the step condition for american or bermudan options). Some examples are found in [QuantLib::DiscretizedSwap](#) and [QuantLib::DiscretizedSwaption](#).

Classes

- class [BinomialTree](#)
Binomial tree base class.
- class [EqualProbabilitiesBinomialTree](#)
Base class for equal probabilities binomial tree.
- class [EqualJumpsBinomialTree](#)
Base class for equal jumps binomial tree.
- class [JarrowRudd](#)
Jarrow-Rudd (multiplicative) equal probabilities binomial tree.
- class [CoxRossRubinstein](#)
Cox-Ross-Rubinstein (multiplicative) equal jumps binomial tree.
- class [AdditiveEQPBinomialTree](#)
Additive equal probabilities binomial tree.
- class [Trigeorgis](#)
Trigeorgis (additive equal jumps) binomial tree
- class [Tian](#)
Tian tree: third moment matching, multiplicative approach
- class [LeisenReimer](#)
Leisen & Reimer tree: multiplicative approach.
- class [BlackScholesLattice](#)
Simple binomial lattice approximating the Black-Scholes model.
- class [Lattice](#)
Lattice-method base class.
- class [Lattice1D](#)

One-dimensional lattice.

- class [Lattice2D](#)

Two-dimensional lattice.

- class [Tree](#)

Tree approximating a single-factor diffusion

- class [TrinomialTree](#)

Recombining trinomial tree class.

6.20 Math tools

Math facilities of the library include:

6.20.1 Pseudo-random number and low-discrepancy sequence generators

Implementations of pseudo-random number and low-discrepancy sequence generators. They share the `ql/RandomNumbers` directory.

6.20.2 One-dimensional solvers

The abstract class [QuantLib::Solver1D](#) provides the interface for one-dimensional solvers which can find the zeroes of a given function.

A number of such solvers is contained in the `ql/Solvers1D` directory.

The implementation of the algorithms was inspired by "Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery - Chapter 9

Some work is needed to resolve the ambiguity of the root finding accuracy definition: for some algorithms it is the x-accuracy, for others it is f(x)-accuracy.

6.20.3 Optimizers

The optimization framework (corresponding to the `ql/Optimization` directory) implements some multi-dimensional minimizing methods. The function to be minimized is to be derived from the [QuantLib::CostFunction](#) base class (if the gradient is not analytically implemented, it will be computed numerically).

The simplex method

This method, implemented in [QuantLib::Simplex](#), is rather raw and requires quite a lot of computing resources, but it has the advantage that it does not need any evaluation of the cost function's gradient, and that it is quite easily implemented. First, we must choose N+1 starting points, given here by a starting point P_0 and N points such that

$$P_i = P_0 + \lambda e_i,$$

where λ is the problem's characteristic length scale). These points will form a geometrical form called simplex. The principle of the downhill simplex method is, at each iteration, to move the worst point (highest cost function value) through the opposite face to a better point. When the simplex seems to be constrained in a valley, it will be contracted downhill, keeping the best point unchanged.

The conjugate gradient method

We'll now continue with a bit more sophisticated method, implemented in [QuantLib::ConjugateGradient](#). At each step, we minimize (using Armijo's line search algorithm, implemented in [QuantLib::ArmijoLineSearch](#)) the function along a line defined by

$$d_i = -\nabla f(x_i) + \frac{\|\nabla f(x_i)\|^2}{\|\nabla f(x_{i-1})\|^2} d_{i-1},$$

$$\mathbf{d}_0 = -\nabla f(\mathbf{x}_0).$$

As we can see, this optimization method requires the knowledge of the gradient of the cost function. See [QuantLib::ConjugateGradient](#).

6.21 Monte Carlo framework

6.21.1 Detailed Description

Warning: this section of the documentation is currently outdated.

This framework (corresponding to the `ql/MonteCarlo` directory) contains basic building blocks for the numerical calculation of the integral

$$\int_{\Omega} f(\mathbf{x})p(\mathbf{x})d\mathbf{x}$$

where $p(\mathbf{x})$ is a normalized probability function. Monte Carlo methods solve the above integral by approximating it with the discrete sum

$$\frac{1}{N} \sum_{i=1}^N f(\mathbf{x}_i)w(\mathbf{x}_i)$$

where the \mathbf{x}_i are drawn from $p(\mathbf{x})$, possibly with a weight $w(\mathbf{x}_i)$ — which otherwise can be considered uniformly equal to 1.

The above sum has a straightforward interpretation in the case of a derivative product, namely, the \mathbf{x}_i are N generated random paths which the value of the underlying can possibly follow, while the $f(\mathbf{x}_i)$ are the values of the derivative on each of such paths. The sum above can therefore be taken as an estimate of the price of the derivative, namely, the average of its value on all possible paths — or rather all considered paths. Such a method enables the user to construct pricing classes for an unlimited range of derivatives, most notably path-dependent ones which cannot be priced by means of finite difference methods.

It must also be mentioned that for all such methods, the error e on the estimated value is proportional to the square root of the number of samples N . A number of so-called *variance-reduction* methods have been found which allows one to reduce the coefficient of proportionality between e and $1/\sqrt{N}$.

Separate implementations are provided in the library for the three components of the above average, namely, the random drawing of the \mathbf{x}_i , the evaluation of the $f(\mathbf{x}_i)$, and the averaging process itself. The [QuantLib::MonteCarloModel](#) class acts as a glue for such three steps — which are outlined in the following sections — and provides the interface of the resulting Monte Carlo model to the end user.

6.21.2 Path generation

The Black-Scholes equation

$$\frac{\partial f}{\partial t} + \frac{\sigma^2}{2} \frac{\partial^2 f}{\partial x^2} + v \frac{\partial f}{\partial x} - rf = 0,$$

where r is the risk-free rate, σ is the volatility of the underlying, and $v = r - \sigma^2/2$, has the form of a diffusion process. According to this heuristic interpretation (1), paths followed by the logarithm of the underlying would be Brownian random walks with a constant drift v per unit time and a standard deviation $\sigma\sqrt{T}$ over a time T .

Therefore, the paths to be generated for a Monte Carlo model of the Black-Scholes equation will be vectors of successive variations of the logarithm of the underlying price over M consecutive time intervals $\Delta t_i, i = 0 \dots M-1$. Each such variation will be drawn from a Gaussian distribution with average $v\Delta t_i$ and standard deviation $\sigma\sqrt{\Delta t_i}$ — or possibly $v_i\Delta t_i$ and $\sigma_i\sqrt{\Delta t_i}$ should v and σ vary in time.

The [QuantLib::Path](#) class stores the variation vector decomposed in its drift (determined) and diffusion (random) components. As shown below, this allows the implementation of antithetic variance reduction techniques.

The [QuantLib::MultiPath](#) class is a straightforward extension which acts as a vector of Path objects.

Classes are provided which generate paths and multi-paths with the desired drift and diffusion components, namely, [QuantLib::PathGenerator](#) and [QuantLib::MultiPathGenerator](#).

For the time being, the path generator is initialized with a constant drift and variance. This requirement will most likely be relaxed in the next release. The multi-path generator is initialized with an array of constant drifts—one for each single asset—and a covariance matrix which encapsulates the relations between the diffusion components of the single assets.

The time discretization of the (multi)paths can be specified either as a given number of equal time steps over a given time span, or as a vector of explicitly specified times at which the path will be sampled.

6.21.3 Pricing an instrument on a path

The [QuantLib::PathPricer](#) class is the base class from which path pricers must inherit. The only method which subclasses are required to implement is

```
double operator()(const P&) const;
```

where P can be Path or MultiPath depending on the derivative whose value must be calculated.

Similarly, the term *path* will be used in the following discussion as meaning either path or multi-path depending on the context. The term *single path* is not to be taken as opposite to multi-path, but rather as meaning “a single instance of a (multi)path” as opposed to the set of all generated (multi)paths.

The above method encapsulates the pricing of the derivative on a single path and must return its value had the evolution of the underlying(s) followed the path passed as argument. For this reason, control variate techniques (see below) must not be implemented at this level since they would cause the returned value to differ from the actual price of the derivative on the path.

Instead, antithetic variance-reduction techniques can be effectively implemented at this level and indeed are used in the pricers currently included in the library.

In short, such techniques consist in pricing an option on both the given path and its antithetic, the latter being a path with the same drift and the opposite diffusion component. The value of the sample is defined as the average of the prices on the two paths.

A generic implementation of antithetic techniques could consist of a path pricer class which takes a concrete path pricer upon construction and whose operator() simply proxies two calls to the contained pricer, passing the given path and its antithetic, and averages the result. However, this would not take full advantage of the technique.

In fact, it must be noted that using antithetic paths not only reduces the variance *per se* but also allows to factor out calculations commons to a path and its antithetic, thus reducing greatly the computation time. Therefore, such techniques are best implemented inside the path pricer itself, whose algorithm can fully exploit such factorization.

A number of path pricers are available in the library and listed in reference manual.

6.21.4 Accumulating and averaging samples

The class [QuantLib::MonteCarloModel](#) encapsulates the general structure of a Monte Carlo calculations, namely, the generation of a number of paths, the pricing of the derivative on each path, and the averaging of the results to yield the actual derivative price.

As outlined above, the first two steps are delegated to a path generator and a path pricer. The third step is also delegated to an object which accumulates weighted values and returns the statistic properties of the set of such values. One such class provided by the library is [QuantLib::Statistics](#).

The concern of the Monte Carlo model is therefore to act as a glue between such three components and can be expressed by the following pseudo-code:

```
given pathGenerator, pathPricer, accumulator;
for i in number of samples {
    path,weight = pathGenerator.next();
    price = pathPricer(path);
    accumulator.add(price,weight);
}
```

The Monte Carlo model also provides the user with the possibility to take advantage of control-variate techniques.

Such techniques consist in pricing a portfolio from which the price of the derivative can be deduced, but with a lower variance than the derivative alone.

In our current implementation, static-hedge control variate is used, namely, the formed portfolio is long of the derivative we need to price and short of a similar derivative whose price can be calculated analytically. The value of the portfolio on a given path will of course be given by the difference of the values of the two derivatives on such path. However, due to the similarity between the derivatives, the portfolio price will have a lower variance than either derivative alone since any variation in the price of the latter will be partly compensated by a similar variation in the price of the other. Lastly, given the portfolio price, the price of the derivative we are interested in can be deduced by adding the analytic value of the other.

In order to use such technique, the user must provide the model with a path pricer for the additional option and the value of the latter. The action of the Monte Carlo model is in this case expressed as:

```
given pathGenerator, pathPricer, cvPathPricer, cvPrice, accumulator;
for i in number of samples {
    path,weight = pathGenerator.next();
    portfolioPrice = pathPricer(path) - cvPathPricer(path);
    accumulator.add(portfolioPrice+cvPrice,weight);
}
```

Martingale (a.k.a. dynamic-hedge) control variate techniques are planned for future releases.

A [QuantLib::McPricer](#) class is also available which wraps the typical usage of a Monte Carlo model.

Details on the Monte Carlo Pricer interface will be available in the [Pricers](#) section.

6.21.5 Examples of Monte Carlo models

As a simple example, we will use the outlined tools to price an European option by means of Monte Carlo techniques.

Given a current underlying price u_0 and a path $p = [p_1, \dots, p_N]$ where every variation p_i is the sum of a drift term d_i and a random diffusion term r_i , the price of the underlying at maturity is

$$u = u_0 \prod_1^N e^{p_i} = u_0 \exp\left(\sum_1^N p_i\right) = u_0 \exp\left(\sum_1^N d_i + \sum_1^N r_i\right)$$

while the price on the antithetic path — i.e., same drift and opposite diffusion — is

$$u_0 \exp\left(\sum_1^N d_i - \sum_1^N r_i\right).$$

The corresponding path pricer can be implemented as:

```
class EuropeanPathPricer : public PathPricer<Path> {
public:
    EuropeanPathPricer(Option::Type type, double underlying,
                       double strike, DiscountFactor discount,
                       bool useAntithetic)
    // just store the needed parameters
    : type_(type), underlying_(underlying), strike_(strike),
      discount_(discount), useAntithetic_(useAntithetic) {}
    // here is the logic
    double operator()(const Path& path) const {

        size_t n = path.size();

        // factor out the sums in the formula above
        double sum_d = 0.0, sum_r = 0.0;
        for (size_t i = 0; i < n; i++) {
            sum_d += path.drift()[i];
            sum_r += path.diffusion()[i];
        }

        // calculate final underlying price on path
        double price = underlying_*QL_EXP(sum_d+sum_r);

        // calculate payoff
        double payoff;
        switch (type_) {
            case Option::Call;
                payoff = QL_MAX(price-strike,0.0);
                break;
            // other cases are left as an exercise to the reader
            ...
        }

        // current value of the option is the discounted payoff
        double optionValue = payoff*discount_;

        // stop here if not antithetic...
        if (!useAntithetic_)
            return optionValue;

        // ...otherwise calculate the value on the antithetic path
        double antiPrice = underlying_*QL_EXP(sum_d-sum_r);

        // calculate payoff and option value as above
        ...

        // return the average of the results on the two paths
        return (optionValue + antiOptionValue)/2.0;
    }
private:
```



```
// stored parameters
...
};
```

The path pricer can now be used in a model. Let us assume the following parameters:

```
Option::Type type = Option::Call;
double underlying = 100.0, strike = 95.0;
Time residualTime = 1.0;
Rate dividendYield = 0.03, riskFreeRate = 0.05;
double volatility = 0.10;
```

The path generator can be instantiated as

```
// parameters of the Black-Scholes equation
double vol2 = volatility*volatility;
double nu = riskFreeRate - dividendYield - vol2/2.0;
// in this case we are only interested in the final underlying price.
// Therefore, we can cover all the residual time in one big time step.
int timeSteps = 1;

Handle<GaussianPathGenerator> pathGenerator(
    new GaussianPathGenerator(nu,vol2,residualTime,timeSteps));
```

where `QuantLib::GaussianPathGenerator` is a typedef to a path generator using the default choice for a Gaussian random number generator.

The path pricer is instantiated as

```
// discount at maturity
DiscountFactor discount = QL_EXP(-riskFreeRate*residualTime);
bool antithetic = true;

Handle<PathPricer<Path> > pathPricer(
    new EuropeanPathPricer(type,underlying,strike,discount,antithetic));
```

The model can now be created and used as following:

```
// number of samples to be generated
size_t samples = 1000000;

// pass the path generator and pricer we just created and a
// newly instantiated Statistics object
MonteCarloModel<Statistics,GaussianPathGenerator,PathPricer> model(
    pathGenerator,pathPricer,Statistics());

model.addSamples(samples);

// now get the results: the option price is given by value with
// a confidence level given by error
value = model.sampleAccumulator().mean();
error = model.sampleAccumulator().errorEstimate();
```

More examples of path pricers can be found in the `ql/MonteCarlo` directory, while examples of more sophisticated pricers which uses them in Monte Carlo models can be found in the `ql/Pricers` directory.

6.21.6 Notes

(1) A more rigorous approach would lead us to integrate the above equation by means of Green functions or Laplace transforms. Both such methods would show that the price at time $t = 0$ of an option with payoff $G(S(T))$ where $S(T)$ is the underlying price at expiry is given by the integral

$$\int_{-\infty}^{\infty} e^{-rT} G(S_0 e^{\xi}) \frac{1}{\sqrt{2\pi\sigma^2 T}} \exp\left(-\frac{(\xi - \nu T)^2}{2\sigma^2 T}\right) d\xi$$

where S_0 is the price of the underlying at $t = 0$. It can be seen that the above integral is of the form shown at the beginning of this section, namely, the pricing function is

$$f(x) = e^{-rT} G(S_0 e^x)$$

and can be interpreted as the option payoff discounted to the present time, while the probability distribution is

$$p(x) = \frac{1}{\sqrt{2\pi\sigma^2 T}} \exp\left(-\frac{(x - \nu T)^2}{2\sigma^2 T}\right).$$

which again shows that the logarithms of the underlying prices at time T are distributed as a Gaussian with average νT and standard deviation $\sigma\sqrt{T}$.

Classes

- class [BrownianBridge](#)
Builds Wiener process paths using Gaussian variates.
- class [MonteCarloModel](#)
General purpose Monte Carlo model for path samples.
- class [MultiPath](#)
Correlated multiple asset paths.
- class [MultiPathGenerator](#)
Generates a multipath from a random number generator.
- class [Path](#)
- class [PathGenerator](#)
Generates random paths using a sequence generator.
- class [PathPricer](#)
base class for path pricers
- struct [Sample](#)
weighted sample

6.22 Design patterns

Classes

- class [Bridge](#)
The Bridge pattern made explicit.
- class [Composite](#)
Composite pattern.
- class [CuriouslyRecurringTemplate](#)
Support for the curiously recurring template pattern.
- class [LazyObject](#)
Framework for calculation on demand and result caching.
- class [Observable](#)
Object that notifies its changes to a set of observables.
- class [Observer](#)
Object that gets notified when a given observable changes.
- class [Singleton](#)
Basic support for the singleton pattern.
- class [AcyclicVisitor](#)
degenerate base class for the Acyclic Visitor pattern

6.23 Term structures

6.23.1 Detailed Description

The abstract class [QuantLib::YieldTermStructure](#) provides the common interface to concrete yield-rate term structure models. Among others, methods are declared which return instantaneous forward rate, discount factor, and zero rate at a given date. Adapter classes are provided which already implement part of the required methods, thus allowing the programmer to define only the non-redundant part.

Classes

- class [InterpolatedDiscountCurve](#)
Term structure based on interpolation of discount factors.
- class [FlatForward](#)
Flat interest-rate curve.
- class [InterpolatedForwardCurve](#)
Term structure based on interpolation of forward rates.
- class [ForwardSpreadedTermStructure](#)
Term structure with added spread on the instantaneous forward rate.
- class [ForwardRateStructure](#)
Forward rate term structure.
- class [ImpliedTermStructure](#)
Implied term structure at a given date in the future.
- class [PiecewiseYieldCurve](#)
Piecewise yield term structure.
- class [InterpolatedZeroCurve](#)
Term structure based on interpolation of zero yields.
- class [ZeroSpreadedTermStructure](#)
Term structure with an added spread on the zero yield rate.
- class [ZeroYieldStructure](#)
Zero-yield term structure.
- class [YieldTermStructure](#)
Interest-rate term structure.

Typedefs

- `typedef InterpolatedDiscountCurve< LogLinear > QuantLib::DiscountCurve`
Term structure based on log-linear interpolation of discount factors.
- `typedef InterpolatedForwardCurve< BackwardFlat > QuantLib::ForwardCurve`
Term structure based on flat interpolation of forward rates.
- `typedef PiecewiseYieldCurve< Discount, LogLinear > QuantLib::PiecewiseFlatForward`
Piecewise flat-forward term structure.
- `typedef InterpolatedZeroCurve< Linear > QuantLib::ZeroCurve`
Term structure based on linear interpolation of zero yields.

6.23.2 Typedef Documentation

6.23.2.1 `typedef InterpolatedDiscountCurve<LogLinear> DiscountCurve`

Term structure based on log-linear interpolation of discount factors.

Log-linear interpolation guarantees piecewise-constant forward rates.

6.24 Utilities

Iterators are meant to build a sequence on the fly from one or more other sequences, without having to allocate place for storing it. A couple of examples: suppose we have a function which calculates the average of a sequence, and that for genericity we have implemented it as a template function which takes the beginning and the end of the sequence, so that its declaration is:

```
template <class Iterator>
typename Iterator::value_type
average(const Iterator& begin, const Iterator& end)
```

This kind of genericity allows one to use the same function to calculate the average of a `std::vector`, a `std::list`, a [QuantLib::History](#), any other container, of a subset of any of the former.

Now let's say we have two sequences of numbers, and we want to calculate the average of their products. One approach could be to store the products in another sequence, and to calculate the average of the latter, as in:

```
// we have sequence1 and sequence2 and assume equal size:
// first we store their product in a vector...
std::vector<double> products;
std::transform(sequence1.begin(), sequence1.end(), // first sequence
               sequence2.begin(),               // second sequence
               std::back_inserter(products),      // output
               std::multiplies<double>());        // operation to perform
// ...then we calculate the average
double result = average(products.begin(), products.end());
```

The above works, however, it might be not particularly efficient since we have to allocate the product vector, quite possibly just to throw it away when the calculation is done.

`QuantLib::coupling_iterator` allows us to do the same thing without allocating the extra vector: what we do is simply:

```
// we have sequence1 and sequence2 and assume equal size:
double result = average(
    make_coupling_iterator(sequence1.begin(),
                           sequence2.begin(),
                           std::multiplies<double>()),
    make_coupling_iterator(sequence1.end(),
                           sequence2.end(),
                           std::multiplies<double>()));
```

The call to `make_coupling_iterator` creates an iterator which is really a reference to the two iterators and the operation we passed. Dereferencing such iterator returns the result of applying such operation to the values pointed to by the two contained iterators. Advancing the coupling iterator advances the two underlying ones. One can see how iterating on such iterator generates the products one by one so that they can be processed by `average()`, but does not need allocating memory for storing the results. The product sequence is generated on the fly.

The other iterators share the same principle but have different functionalities:

- `combining_iterator` is the same as `coupling_iterator`, but works on N sequences while the latter works on 2;
- `filtering_iterator` generates the elements of a given sequence which satisfy a given predicate, i.e., it takes a sequence $[x_0, x_1, \dots]$ and a predicate p and generates the sequence of those x_i for which $p(x_i)$ returns `true`;

- `processing_iterator` takes a sequence $[x_0, x_1, \dots]$ and a function f and generates the sequence $[f(x_0), f(x_1), \dots]$;
- `stepping_iterator` takes a sequence $[x_0, x_1, \dots]$ and a step m and generates the sequence $[x_0, x_m, x_{2m}, \dots]$

6.25 QuantLib macros

6.25.1 Detailed Description

Global definitions and a few macros which help porting the code to different compilers.

Modules

- group [Generic macros](#)
- group [Numeric limits](#)
- group [Template capabilities](#)
- group [Iterator support](#)
- group [Debugging macros](#)

Defines

- `#define QL_VERSION "0.3.11"`
version string
- `#define QL_HEX_VERSION 0x000311f0`
version hexadecimal number
- `#define QL_LIB_VERSION "0_3_11"`
version string for output lib name

6.26 Generic macros

6.26.1 Detailed Description

Miscellaneous macros for compiler idiosyncrasies not fitting other categories.

Defines

- `#define QL_DUMMY_RETURN(x)`
Is a dummy return statement required?
- `#define QL_IO_INIT`
I/O initialization.

6.26.2 Define Documentation

6.26.2.1 `#define QL_DUMMY_RETURN(x)`

Is a dummy return statement required?

Some compilers will issue a warning if it is missing even though it could never be reached during execution, e.g., after a block like

```
if (condition)
    return validResult;
else
    QL_FAIL("whatever the reason");
```

On the other hand, other compilers will issue a warning if it is present because it cannot be reached. For the code to be portable this macro should be used after the block.

6.26.2.2 `#define QL_IO_INIT`

I/O initialization.

Sometimes, programs compiled with the free Borland compiler will crash miserably upon attempting to write on `std::cout`. Strangely enough, issuing the instruction

```
std::cout << std::string();
```

at the beginning of the program will prevent other accesses to `std::cout` from crashing the program. This macro, to be called at the beginning of `main()`, encapsulates the above enchantment for Borland and is defined as empty for the other compilers.

6.27 Numeric limits

6.27.1 Detailed Description

Some compilers do not give an implementation of `<limits>` yet. For the code to be portable these macros should be used instead of the corresponding method of `std::numeric_limits` or the corresponding macro defined in `<limits.h>`.

Defines

- `#define QL_MIN_INTEGER ((std::numeric_limits<QL_INTEGER>::min)())`
- `#define QL_MAX_INTEGER ((std::numeric_limits<QL_INTEGER>::max)())`
- `#define QL_MIN_REAL -((std::numeric_limits<QL_REAL>::max)())`
- `#define QL_MIN_POSITIVE_REAL ((std::numeric_limits<QL_REAL>::min)())`
- `#define QL_MAX_REAL ((std::numeric_limits<QL_REAL>::max)())`
- `#define QL_EPSILON ((std::numeric_limits<QL_REAL>::epsilon)())`
- `#define QL_NULL_INTEGER ((std::numeric_limits<int>::max)())`
- `#define QL_NULL_REAL ((std::numeric_limits<float>::max)())`

6.27.2 Define Documentation

6.27.2.1 `#define QL_MIN_INTEGER ((std::numeric_limits<QL_INTEGER>::min)())`

Defines the value of the largest representable negative integer value

6.27.2.2 `#define QL_MAX_INTEGER ((std::numeric_limits<QL_INTEGER>::max)())`

Defines the value of the largest representable integer value

6.27.2.3 `#define QL_MIN_REAL -((std::numeric_limits<QL_REAL>::max)())`

Defines the value of the largest representable negative floating-point value

6.27.2.4 `#define QL_MIN_POSITIVE_REAL ((std::numeric_limits<QL_REAL>::min)())`

Defines the value of the smallest representable positive double value

6.27.2.5 `#define QL_MAX_REAL ((std::numeric_limits<QL_REAL>::max)())`

Defines the value of the largest representable floating-point value

6.27.2.6 `#define QL_EPSILON ((std::numeric_limits<QL_REAL>::epsilon)())`

Defines the machine precision for operations over doubles

6.28 Template capabilities

6.28.1 Detailed Description

Some compilers still do not fully implement the template syntax. These macros can be used to select between alternate implementations of blocks of code, namely, one that takes advantage of template programming techniques and a less efficient one which is compatible with all compilers.

Defines

- `#define QL_TYPENAME typename`

6.28.2 Define Documentation

6.28.2.1 `#define QL_TYPENAME typename`

In Visual C++ 6, `typename` can only be used in template declarations and not in template definitions.

6.29 Iterator support

6.29.1 Detailed Description

Some compilers still define the iterator struct outside the std namespace, only partially implement it, or do not implement it at all. For the code to be portable these macros should be used instead of the actual functions.

Defines

- `#define QL_FULL_ITERATOR_SUPPORT`

6.29.2 Define Documentation

6.29.2.1 `#define QL_FULL_ITERATOR_SUPPORT`

Some compilers (most notably, Visual C++ 6) still do not fully support iterators in their STL implementation. This macro can be used to select between alternate implementations of blocks of code, namely, one that takes advantage of full iterator support and a less efficient one which is compatible with all compilers.

6.30 Output manipulators

6.30.1 Detailed Description

Helper functions for creating formatted output.

Functions

- detail::long_weekday_holder [QuantLib::io::long_weekday](#) (Weekday)
output weekdays in long format
- detail::short_weekday_holder [QuantLib::io::short_weekday](#) (Weekday)
output weekdays in short format (three letters)
- detail::shortest_weekday_holder [QuantLib::io::shortest_weekday](#) (Weekday)
output weekdays in shortest format (two letters)
- detail::long_period_holder [QuantLib::io::long_period](#) (const Period &)
output periods in long format (e.g. "2 weeks")
- detail::short_period_holder [QuantLib::io::short_period](#) (const Period &)
output periods in short format (e.g. "2w")
- detail::short_date_holder [QuantLib::io::short_date](#) (const Date &)
output dates in short format (mm/dd/yyyy)
- detail::long_date_holder [QuantLib::io::long_date](#) (const Date &)
output dates in long format (Month ddth, yyyy)
- detail::iso_date_holder [QuantLib::io::iso_date](#) (const Date &)
output dates in ISO format (yyyy-mm-dd)
- template<typename T> detail::null_checker< T > [QuantLib::io::checknull](#) (T)
check for nulls before output
- detail::ordinal_holder [QuantLib::io::ordinal](#) (Size)
outputs naturals as 1st, 2nd, 3rd...
- template<typename T> detail::power_of_two_holder< T > [QuantLib::io::power_of_two](#) (T)
output integers as powers of two
- detail::percent_holder [QuantLib::io::percent](#) (Real)
output reals as percentages
- detail::percent_holder [QuantLib::io::rate](#) (Rate)
output rates and spreads as percentages
- detail::percent_holder [QuantLib::io::volatility](#) (Volatility)
output volatilities as percentages

6.31 Debugging macros

6.31.1 Detailed Description

For debugging purposes, macros can be used to output information about the code being executed.

Defines

- `#define QL_TRACE_ENABLE`
enable tracing
- `#define QL_TRACE_DISABLE`
disable tracing
- `#define QL_TRACE_ON(out)`
set tracing stream
- `#define QL_TRACE(message)`
output tracing information
- `#define QL_TRACE_ENTER_FUNCTION`
output tracing information
- `#define QL_TRACE_EXIT_FUNCTION`
output tracing information
- `#define QL_TRACE_LOCATION`
output tracing information
- `#define QL_TRACE_VARIABLE(variable)`
output tracing information

6.31.2 Define Documentation

6.31.2.1 `#define QL_TRACE_ENABLE`

enable tracing

The statement

```
QL_TRACE_ENABLE;
```

can be used to enable tracing. Such statement might be ignored; refer to `QL_TRACE` for details.

6.31.2.2 **#define QL_TRACE_DISABLE**

disable tracing

The statement

```
QL_TRACE_DISABLE;
```

can be used to disable tracing. Such statement might be ignored; refer to `QL_TRACE` for details.

6.31.2.3 **#define QL_TRACE_ON(out)**

set tracing stream

The statement

```
QL_TRACE_ON(stream);
```

can be used to set the stream where tracing messages are output. Such statement might be ignored; refer to `QL_TRACE` for details.

6.31.2.4 **#define QL_TRACE(message)**

output tracing information

The statement

```
QL_TRACE(message);
```

can be used to output a trace of the code being executed. If tracing was disabled during configuration, such statements are removed by the preprocessor for maximum performance; if it was enabled, whether and where the message is output depends on the current settings.

Examples:

[tracing_example.cpp](#).

6.31.2.5 **#define QL_TRACE_ENTER_FUNCTION**

output tracing information

The statement

```
QL_TRACE_ENTER_FUNCTION;
```

can be used at the beginning of a function to trace the fact that the program execution is entering such function. It should be paired with a corresponding `QL_TRACE_EXIT_FUNCTION` macro. Such statement might be ignored; refer to `QL_TRACE` for details. Also, function information might not be available depending on the compiler.

6.31.2.6 **#define QL_TRACE_EXIT_FUNCTION**

output tracing information

The statement

```
QL_TRACE_EXIT_FUNCTION;
```

can be used before returning from a function to trace the fact that the program execution is exiting such function. It should be paired with a corresponding `QL_TRACE_ENTER_FUNCTION` macro. Such statement might be ignored; refer to `QL_TRACE` for details. Also, function information might not be available depending on the compiler.

6.31.2.7 **#define QL_TRACE_LOCATION**

output tracing information

The statement

```
QL_TRACE_LOCATION;
```

can be used to trace the current file and line. Such statement might be ignored; refer to `QL_TRACE` for details.

6.31.2.8 **#define QL_TRACE_VARIABLE(variable)**

output tracing information

The statement

```
QL_TRACE_VARIABLE(variable);
```

can be used to trace the current value of a variable. Such statement might be ignored; refer to `QL_TRACE` for details. Also, the variable type must allow sending it to an output stream.

Examples:

[tracing_example.cpp](#).

Chapter 7

QuantLib Class Documentation

7.1 Actual360 Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/actual360.hpp>
```

Inheritance diagram for Actual360:

7.1.1 Detailed Description

Actual/360 day count convention.

Actual/360 day count convention, also known as "Act/360", or "A/360".

7.2 Actual365Fixed Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/actual365fixed.hpp>
```

Inheritance diagram for Actual365Fixed:

7.2.1 Detailed Description

Actual/365 (Fixed) day count convention.

"Actual/365 (Fixed)" day count convention, also know as "Act/365 (Fixed)", "A/365 (Fixed)", or "A/365F".

Warning:

According to ISDA, "Actual/365" (without "Fixed") is an alias for "Actual/Actual (ISDA)" (see [ActualActual](#).) If Actual/365 is not explicitly specified as fixed in an instrument specification, you might want to double-check its meaning.

7.3 ActualActual Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/actualactual.hpp>
```

Inheritance diagram for ActualActual:

7.3.1 Detailed Description

Actual/Actual day count.

The day count can be calculated according to:

- the ISDA convention, also known as "Actual/Actual (Historical)", "Actual/Actual", "Act/Act", and according to ISDA also "Actual/365", "Act/365", and "A/365";
- the ISMA and US Treasury convention, also known as "Actual/Actual (Bond)";
- the AFB convention, also known as "Actual/Actual (Euro)".

For more details, refer to <http://www.isda.org/publications/pdf/Day-Count-Fraction1999.pdf>

Test

the correctness of the results is checked against known good values.

Public Types

- enum **Convention** {
 ISMA, Bond, ISDA, Historical,
 AFB, Euro }

Public Member Functions

- **ActualActual** (Convention c=ActualActual::ISDA)

7.4 AcyclicVisitor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/visitor.hpp>
```

Inheritance diagram for AcyclicVisitor:

7.4.1 Detailed Description

degenerate base class for the Acyclic Visitor pattern

7.5 AdditiveEQPBinoialTree Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for AdditiveEQPBinoialTree:

7.5.1 Detailed Description

Additive equal probabilities binomial tree.

Public Member Functions

- **AdditiveEQPBinoialTree** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)

7.6 AffineModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/model.hpp>
```

Inheritance diagram for AffineModel:

7.6.1 Detailed Description

Affine model class.

Base class for analytically tractable models.

Public Member Functions

- virtual [DiscountFactor](#) `discount` ([Time](#) t) const =0
Implied discount curve.
- virtual [Real](#) `discountBondOption` (Option::Type type, [Real](#) strike, [Time](#) maturity, [Time](#) bondMaturity) const =0

7.7 AffineTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/affinetermstructure.hpp>
```

Inheritance diagram for AffineTermStructure:

7.7.1 Detailed Description

Term-structure implied by an affine model.

This class defines a term-structure that is based on an affine model, e.g. [Vasicek](#) or Cox-Ingersoll-Ross. It either be instanced using a model with defined arguments, or the model can be calibrated to a set of rate helpers. Of course, there is no point in using a term-structure consistent affine model, since the implied term-structure will just be the initial term-structure on which the model is based.

Public Member Functions

- [AffineTermStructure](#) (const [Date](#) &referenceDate, const boost::shared_ptr< [AffineModel](#) > &model, const [DayCounter](#) &dayCounter)
constructor using a fixed model
- [AffineTermStructure](#) (const [Date](#) &referenceDate, const boost::shared_ptr< [AffineModel](#) > &model, const std::vector< boost::shared_ptr< [RateHelper](#) > > &, const boost::shared_ptr< [OptimizationMethod](#) > &, const [DayCounter](#) &dayCounter)
constructor using a model that has to be calibrated
- [AffineTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &calendar, const boost::shared_ptr< [AffineModel](#) > &model, const [DayCounter](#) &dayCounter)
constructor using a fixed model
- [AffineTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &calendar, const boost::shared_ptr< [AffineModel](#) > &model, const std::vector< boost::shared_ptr< [RateHelper](#) > > &, const boost::shared_ptr< [OptimizationMethod](#) > &, const [DayCounter](#) &dayCounter)
constructor using a model that has to be calibrated
- [DayCounter](#) dayCounter () const
the day counter used for date/time conversion
- [Date](#) maxDate () const
the latest date for which the curve can return rates
- void [update](#) ()

Protected Member Functions

- [DiscountFactor](#) discountImpl ([Time](#)) const
discount calculation

7.7.2 Member Function Documentation

7.7.2.1 `void update ()` [virtual]

This method must be implemented in derived classes. An instance of `Observer` does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [LazyObject](#).

7.8 AmericanCondition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/americancondition.hpp>
```

Inheritance diagram for AmericanCondition:

7.8.1 Detailed Description

American exercise condition.

Todo

unify the intrinsicValues/Payoff thing

Public Member Functions

- **AmericanCondition** (Option::Type type, [Real](#) strike)
- **AmericanCondition** (const [Array](#) &intrinsicValues)
- void **applyTo** ([Array](#) &a, [Time](#) t) const

7.9 AmericanExercise Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exercise.hpp>
```

Inheritance diagram for AmericanExercise:

7.9.1 Detailed Description

American exercise.

An American option can be exercised at any time between two predefined dates

Todo

check that everywhere the American condition is applied from earliestDate and not earlier

Public Member Functions

- **AmericanExercise** (const [Date](#) &earliestDate, const [Date](#) &latestDate, bool payoffAtExpiry=false)

7.10 AmericanPayoffAtExpiry Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/americanpayoffatexpiry.hpp>
```

7.10.1 Detailed Description

Analytic formula for American exercise payoff at-expiry options

Todo

calculate greeks

Public Member Functions

- **AmericanPayoffAtExpiry** ([Real](#) spot, [DiscountFactor](#) discount, [DiscountFactor](#) dividend-Discount, [Real](#) variance, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff)
- **Real value** () const

7.11 AmericanPayoffAtHit Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/americanpayoffathit.hpp>
```

7.11.1 Detailed Description

Analytic formula for American exercise payoff at-hit options

Todo

calculate greeks

Public Member Functions

- **AmericanPayoffAtHit** ([Real](#) spot, [DiscountFactor](#) discount, [DiscountFactor](#) dividend-Discout, [Real](#) variance, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff)
- [Real](#) **value** () const
- [Real](#) **delta** () const
- [Real](#) **gamma** () const
- [Real](#) **rho** ([Time](#) maturity) const

7.12 AnalyticBarrierEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Barrier/analyticbarrierengine.hpp>
```

Inheritance diagram for AnalyticBarrierEngine:

7.12.1 Detailed Description

Pricing engine for barrier options using analytical formulae.

The formulas are taken from "Option pricing formulas", E.G. Haug, McGraw-Hill, p.69 and following.

Test

the correctness of the returned value is tested by reproducing results available in literature.

Todo

rework to avoid repeated casts inside utility methods

Public Member Functions

- void **calculate** () const

7.13 AnalyticCapFloorEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Cap-  
Floor/analyticcapfloorengine.hpp>
```

Inheritance diagram for AnalyticCapFloorEngine:

7.13.1 Detailed Description

Analytic engine for cap/floor.

Public Member Functions

- **AnalyticCapFloorEngine** (const boost::shared_ptr< [AffineModel](#) > &model)
- void **calculate** () const

7.14 AnalyticCliquetEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Cliquet/analyticcliquetengine.hpp>
```

Inheritance diagram for AnalyticCliquetEngine:

7.14.1 Detailed Description

Pricing engine for Cliquet options using analytical formulae.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- void **calculate** () const

7.15 AnalyticContinuousGeometricAveragePriceAsianEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Asian/analytic_cont_geom_av_price.hpp>
```

Inheritance diagram for AnalyticContinuousGeometricAveragePriceAsianEngine:

7.15.1 Detailed Description

Pricing engine for European continuous geometric average price Asian.

This class implements a continuous geometric average price Asian option with European exercise. The formula is from "Option Pricing Formulas", E. G. Haug (1997) pag 96-97.

Test

- the correctness of the returned value is tested by reproducing results available in literature, and results obtained using a discrete average approximation.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Todo

handle seasoned options

Public Member Functions

- void **calculate** () const

7.16 AnalyticDigitalAmericanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticdigitalamericanengine.hpp>
```

Inheritance diagram for AnalyticDigitalAmericanEngine:

7.16.1 Detailed Description

Pricing engine for American vanilla options with digital payoff using analytic formulae

Todo

add more greeks (as of now only delta and rho available)

Test

- the correctness of the returned value in case of cash-or-nothing at-hit digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of asset-or-nothing at-hit digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of cash-or-nothing at-expiry digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of asset-or-nothing at-expiry digital payoff is tested by reproducing results available in literature.
- the correctness of the returned greeks in case of cash-or-nothing at-hit digital payoff is tested by reproducing numerical derivatives.

Public Member Functions

- void **calculate** () const

7.17 AnalyticDiscreteGeometricAveragePriceAsianEngine

Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Asian/analytic_discr_geom_av_price.hpp>
```

Inheritance diagram for AnalyticDiscreteGeometricAveragePriceAsianEngine:

7.17.1 Detailed Description

Pricing engine for European discrete geometric average price Asian.

This class implements a discrete geometric average price Asian option, with European exercise. The formula is from "Asian Option", E. Levy (1997) in "Exotic Options: The State of the Art", edited by L. Clewlow, C. Strickland, pag 65-97

Todo

implement correct theta, rho, and dividend-rho calculation

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the available greeks is tested against numerical calculations.

Public Member Functions

- void **calculate** () const

7.18 AnalyticDividendEuropeanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticdividendEuropeanengine.hpp>
```

Inheritance diagram for AnalyticDividendEuropeanEngine:

7.18.1 Detailed Description

Analytic pricing engine for European options with discrete dividends.

Test

the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- void **calculate** () const

7.19 AnalyticEuropeanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticeuropeanengine.hpp>
```

Inheritance diagram for AnalyticEuropeanEngine:

7.19.1 Detailed Description

Pricing engine for European vanilla options using analytical formulae.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.
- the correctness of the returned implied volatility is tested by using it for reproducing the target value.
- the implied-volatility calculation is tested by checking that it does not modify the option.
- the correctness of the returned value in case of cash-or-nothing digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of asset-or-nothing digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of gap digital payoff is tested by reproducing results available in literature.
- the correctness of the returned greeks in case of cash-or-nothing digital payoff is tested by reproducing numerical derivatives.

Public Member Functions

- void **calculate** () const

7.20 AnalyticHestonEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analytichestonengine.hpp>
```

Inheritance diagram for AnalyticHestonEngine:

7.20.1 Detailed Description

analytic Heston-model engine based on Fourier transform

References:

Heston, Steven L., 1993. A Closed-Form Solution for Options with Stochastic Volatility with Applications to [Bond](#) and [Currency](#) Options. The review of Financial Studies, Volume 6, Issue 2, 327-343.

Dupire, Bruno, 1994. Pricing with a smile. Risk Magazine, 7, 18-20.

A. Sepp, Pricing European-Style Options under Jump Diffusion Processes with Stochastic Volatility: Applications of Fourier Transform (<http://math.ut.ee/~spartak/papers/stochjumpvols.pdf>)

Test

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

Public Member Functions

- **AnalyticHestonEngine** (const boost::shared_ptr< [HestonModel](#) > &model, [Size](#) integrationOrder=64)
- void **calculate** () const
- virtual std::complex< [Real](#) > **jumpDiffusionTerm** ([Real](#) phi, [Time](#) t, [Size](#) j) const

7.21 AnalyticPerformanceEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Cliquet/analyticperformanceengine.hpp>
```

Inheritance diagram for AnalyticPerformanceEngine:

7.21.1 Detailed Description

Pricing engine for performance options using analytical formulae.

Test

the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- void **calculate** () const

7.22 Arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/argsandresults.hpp>
```

Inheritance diagram for Arguments:

7.22.1 Detailed Description

base class for generic argument groups

Public Member Functions

- virtual void **validate** () const =0

7.23 ArmijoLineSearch Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/armijo.hpp>
```

Inheritance diagram for ArmijoLineSearch:

7.23.1 Detailed Description

Armijo line search.

Let α and β be 2 scalars in $[0, 1]$. Let x be the current value of the unknown, d the search direction and t the step. Let f be the function to minimize. The line search stops when t verifies

$$f(x + t \cdot d) - f(x) \leq -\alpha t f'(x + t \cdot d)$$

and

$$f(x + \frac{t}{\beta} \cdot d) - f(x) > -\frac{\alpha}{\beta} t f'(x + t \cdot d)$$

(see Polak. Algorithms and consistent approximations, Optimization, volume 124 of Applied Mathematical Sciences. Springer-verlag, N-Y, 1997)

Public Member Functions

- [ArmijoLineSearch](#) ([Real](#) eps=1e-8, [Real](#) alpha=0.05, [Real](#) beta=0.65)
Default constructor.
- virtual [Real operator\(\)](#) (const [Problem](#) &P, [Real](#) t_ini)
Perform line search.

7.24 Array Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/array.hpp>
```

7.24.1 Detailed Description

1-D array used in linear algebra.

This class implements the concept of vector as used in linear algebra. As such, it is **not** meant to be used as a container - `std::vector` should be used instead.

Test

construction of arrays is checked in a number of cases

Public Types

- typedef `Real` * `iterator`
- typedef const `Real` * `const_iterator`
- typedef `boost::reverse_iterator< iterator >` `reverse_iterator`
- typedef `boost::reverse_iterator< const_iterator >` `const_reverse_iterator`

Public Member Functions

Constructors, destructor, and assignment

- `Array` (`Size` size=0)
creates the array with the given dimension
- `Array` (`Size` size, `Real` value)
creates the array and fills it with value
- `Array` (`Size` size, `Real` value, `Real` increment)
creates the array and fills it according to $a_0 = \text{value}$, $a_i = a_{i-1} + \text{increment}$
- `Array` (const `Array` &)
- `Array` (const `Disposable< Array >` &)
- `Array` & `operator=` (const `Array` &)
- `Array` & `operator=` (const `Disposable< Array >` &)

Vector algebra

`v += x` and similar operation involving a scalar value are shortcuts for $\forall i : v_i = v_i + x$

`v *= w` and similar operation involving two vectors are shortcuts for $\forall i : v_i = v_i \times w_i$

Precondition:

all arrays involved in an algebraic expression must have the same size.

- const `Array` & `operator+=` (const `Array` &)
- const `Array` & `operator+=` (`Real`)
- const `Array` & `operator-=` (const `Array` &)
- const `Array` & `operator-=` (`Real`)
- const `Array` & `operator*=` (const `Array` &)

- const [Array](#) & **operator** *= ([Real](#))
- const [Array](#) & **operator** /= (const [Array](#) &)
- const [Array](#) & **operator** /= ([Real](#))

Element access

- [Real](#) **operator**[] ([Size](#)) const
read-only
- [Real](#) & **operator**[] ([Size](#))
read-write

Inspectors

- [Size](#) **size** () const
dimension of the array
- bool **empty** () const
whether the array is empty

Iterator access

- const_iterator **begin** () const
- iterator **begin** ()
- const_iterator **end** () const
- iterator **end** ()
- const_reverse_iterator **rbegin** () const
- reverse_iterator **rbegin** ()
- const_reverse_iterator **rend** () const
- reverse_iterator **rend** ()

Utilities

- void **swap** ([Array](#) &)

Related Functions

(Note that these are not member functions.)

- [Real](#) **DotProduct** (const [Array](#) &, const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator**+ (const [Array](#) &v)
- const [Disposable](#)< [Array](#) > **operator**- (const [Array](#) &v)
- const [Disposable](#)< [Array](#) > **operator**+ (const [Array](#) &, const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator**+ (const [Array](#) &, [Real](#))
- const [Disposable](#)< [Array](#) > **operator**+ ([Real](#), const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator**- (const [Array](#) &, const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator**- (const [Array](#) &, [Real](#))
- const [Disposable](#)< [Array](#) > **operator**- ([Real](#), const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator** * (const [Array](#) &, const [Array](#) &)
- const [Disposable](#)< [Array](#) > **operator** * (const [Array](#) &, [Real](#))
- const [Disposable](#)< [Array](#) > **operator** * ([Real](#), const [Array](#) &)

- const Disposable< Array > **operator**/(const Array &, const Array &)
- const Disposable< Array > **operator**/(const Array &, Real)
- const Disposable< Array > **operator**/(Real, const Array &)
- const Disposable< Array > **Abs** (const Array &)
- const Disposable< Array > **Sqrt** (const Array &)
- const Disposable< Array > **Log** (const Array &)
- const Disposable< Array > **Exp** (const Array &)
- void **swap** (Array &, Array &)
- std::ostream & **operator**<< (std::ostream &, const Array &)

7.25 ARSCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for ARSCurrency:

7.25.1 Detailed Description

Argentinian peso.

The ISO three-letter code is ARS; the numeric code is 32. It is divided in 100 centavos.

7.26 AssetOrNothingPayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for AssetOrNothingPayoff:

7.26.1 Detailed Description

Binary asset-or-nothing payoff.

Public Member Functions

- **AssetOrNothingPayoff** (Option::Type type, [Real](#) strike)
- [Real](#) operator() ([Real](#) price) const

7.27 ATSCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for ATSCurrency:

7.27.1 Detailed Description

Austrian shilling.

The ISO three-letter code was ATS; the numeric code was 40. It was divided in 100 groschen.

7.28 AUDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/oceania.hpp>
```

Inheritance diagram for AUDCurrency:

7.28.1 Detailed Description

Australian dollar.

The ISO three-letter code is AUD; the numeric code is 36. It is divided into 100 cents.

7.29 AUDLibor Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/audlibor.hpp>`

Inheritance diagram for AUDLibor:

7.29.1 Detailed Description

AUD LIBOR rate

Australian Dollar LIBOR fixed by BBA.

See <http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>.

Public Member Functions

- **AUDLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.30 Average Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

7.30.1 Detailed Description

placeholder for enumerated averaging types

Public Types

- enum Type { Arithmetic, Geometric }

7.31 BackwardFlat Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/backwardflatinterpolation.hpp>
```

7.31.1 Detailed Description

Backward-flat interpolation factory and traits.

Public Types

- enum { **global** = 0 }

Public Member Functions

- template<class I1, class I2> [Interpolation](#) **interpolate** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin) const

7.32 BackwardFlatInterpolation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/backwardflatinterpolation.hpp>
```

Inheritance diagram for BackwardFlatInterpolation:

7.32.1 Detailed Description

Backward-flat interpolation between discrete points.

Public Member Functions

- `template<class I1, class I2> BackwardFlatInterpolation (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)`

7.32.2 Constructor & Destructor Documentation

7.32.2.1 [BackwardFlatInterpolation](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the x values must be sorted.

7.33 BaroneAdesiWhaleyApproximationEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/baroneadesiwhaleyengine.hpp>
```

Inheritance diagram for BaroneAdesiWhaleyApproximationEngine:

7.33.1 Detailed Description

Pricing engine for American options with Barone-Adesi and Whaley approximation (1987)

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Member Functions

- void **calculate** () const

Static Public Member Functions

- **Real** **criticalPrice** (const boost::shared_ptr< **StrikedTypePayoff** > &payoff, **DiscountFactor** riskFreeDiscount, **DiscountFactor** dividendDiscount, **Real** variance, **Real** tolerance=1e-6)

7.34 Barrier Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/barrieroption.hpp>
```

7.34.1 Detailed Description

Placeholder for enumerated barrier types.

Public Types

- enum Type { DownIn, UpIn, DownOut, UpOut }

7.35 BarrierOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/barrieroption.hpp>
```

Inheritance diagram for BarrierOption:

7.35.1 Detailed Description

Barrier option on a single asset.

The analytic pricing engine will be used if none if passed.

Public Member Functions

- **BarrierOption** (Barrier::Type barrierType, [Real](#) barrier, [Real](#) rebate, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

Protected Member Functions

- void [performCalculations](#) () const

Protected Attributes

- Barrier::Type [barrierType_](#)
- [Real](#) [barrier_](#)
- [Real](#) [rebate_](#)

7.35.2 Member Function Documentation

7.35.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.35.2.2 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [OneAssetStrikedOption](#).

7.36 BarrierOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/barrieroption.hpp>
```

7.36.1 Detailed Description

Arguments for barrier option calculation

Public Member Functions

- void **validate** () const

Public Attributes

- Barrier::Type **barrierType**
- [Real](#) **barrier**
- [Real](#) **rebate**

7.37 BarrierOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/barrieroption.hpp>
```

Inheritance diagram for BarrierOption::engine:

7.37.1 Detailed Description

Barrier engine base class

7.38 BasketOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/basketoption.hpp>
```

Inheritance diagram for BasketOption:

7.38.1 Detailed Description

Basket option on a number of assets.

Public Types

- enum **BasketType** { **Min**, **Max** }

Public Member Functions

- **BasketOption** (const BasketType basketType, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [PlainVanillaPayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

7.38.2 Member Function Documentation

7.38.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [MultiAssetOption](#).

7.39 BasketOption::arguments Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/basketoption.hpp>`

Inheritance diagram for BasketOption::arguments:

7.39.1 Detailed Description

Arguments for basket option calculation

Public Member Functions

- void **validate** () const

Public Attributes

- BasketType **basketType**

7.40 BasketOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/basketoption.hpp>
```

Inheritance diagram for BasketOption::engine:

7.40.1 Detailed Description

Basket option engine base class

7.41 BatesEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/batesengine.hpp>
```

Inheritance diagram for BatesEngine:

7.41.1 Detailed Description

Bates model engines based on Fourier transform.

this classes price european options under the following processes

1. Jump-Diffusion with Stochastic Volatility

$$\begin{aligned}dS(t, S) &= (r - d - \lambda m)Sdt + \sqrt{v}SdW_1 + (e^J - 1)SdN \\dv(t, S) &= \kappa(\theta - v)dt + \sigma\sqrt{v}dW_2 \\dW_1dW_2 &= \rho dt\end{aligned}$$

N is a Poisson process with the intensity λ . When a jump occurs the magnitude J has the probability distribution function $\omega(J)$.

1.1 Log-Normal Jump Diffusion: [BatesEngine](#)

Logarithm of the jump size J is normally distributed

$$\omega(J) = \frac{1}{\sqrt{2\pi\delta^2}} \exp\left[-\frac{(J - \nu)^2}{2\delta^2}\right]$$

1.2 Double-Exponential Jump Diffusion: [BatesDoubleExpEngine](#)

The jump size has an asymmetric double exponential distribution

$$\begin{aligned}\omega(J) &= p\frac{1}{\eta_u}e^{-\frac{1}{\eta_u}J}1_{J>0} + q\frac{1}{\eta_d}e^{\frac{1}{\eta_d}J}1_{J<0} \\p + q &= 1\end{aligned}$$

2. Stochastic Volatility with Jump Diffusion and Deterministic Jump Intensity

$$\begin{aligned}dS(t, S) &= (r - d - \lambda m)Sdt + \sqrt{v}SdW_1 + (e^J - 1)SdN \\dv(t, S) &= \kappa(\theta - v)dt + \sigma\sqrt{v}dW_2 \\d\lambda(t) &= \kappa_\lambda(\theta_\lambda - \lambda)dt \\dW_1dW_2 &= \rho dt\end{aligned}$$

2.1 Log-Normal Jump Diffusion with Deterministic Jump Intensity [BatesDetJumpEngine](#)

2.2 Double-Exponential Jump Diffusion with Deterministic Jump Intensity [BatesDoubleExpDetJumpEngine](#)

References:

D. Bates, Jumps and stochastic volatility: exchange rate processes implicit in Deutsche mark options", Review of Financial Studies 9, 69-107.

A. Sepp, Pricing European-Style Options under Jump Diffusion Processes with Stochastic Volatility: Applications of Fourier Transform (<http://math.ut.ee/~spartak/papers/stochjumpvols.pdf>)

Test

the correctness of the returned value is tested by reproducing results available in web/literature, testing against QuantLib's jump diffusion engine and comparison with Black pricing.

Public Member Functions

- **BatesEngine** (const boost::shared_ptr< [BatesModel](#) > &model, [Size](#) integrationOrder=64)

Protected Member Functions

- std::complex< [Real](#) > **jumpDiffusionTerm** ([Real](#) phi, [Time](#) t, [Size](#) j) const

7.42 BatesModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactor-Models/batesmodel.hpp>
```

Inheritance diagram for BatesModel:

7.42.1 Detailed Description

extended versions of Heston model for the stochastic volatility of an asset including jumps.

References: A. Sepp, Pricing European-Style Options under Jump Diffusion Processes with Stochastic Volatility: Applications of Fourier Transform (<http://math.ut.ee/~spartak/papers/stochjumpvols.pdf>)

Test

calibration is tested against known values.

Public Member Functions

- **BatesModel** (const boost::shared_ptr< [HestonProcess](#) > &process, [Real](#) lambda=0.1, [Real](#) nu=0.0, [Real](#) delta=0.1)
- [Real](#) **nu** () const
- [Real](#) **delta** () const
- [Real](#) **lambda** () const

7.43 BDTCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for BDTCurrency:

7.43.1 Detailed Description

Bangladesh taka.

The ISO three-letter code is BDT; the numeric code is 50. It is divided in 100 paisa.

7.44 BEFCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for BEFCurrency:

7.44.1 Detailed Description

Belgian franc.

The ISO three-letter code is BEF; the numeric code is 56. It has no subdivisions.

7.45 Beijing Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/beijing.hpp>
```

Inheritance diagram for Beijing:

7.45.1 Detailed Description

Beijing calendar

Holidays:

- Saturdays
- Sundays
- New Year's day, January 1st
- Labour Day, first week in May
- National Day, one week from October 1st

Other holidays for which no rule is given:

- Lunar New Year (data available for 2004 only)
- Spring Festival
- Last day of Lunar Year

7.46 BermudanExercise Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exercise.hpp>
```

Inheritance diagram for BermudanExercise:

7.46.1 Detailed Description

Bermudan exercise.

A Bermudan option can only be exercised at a set of fixed dates.

Todo

it would be nice to have a way for making a Bermudan with one exercise date equivalent to an European

Public Member Functions

- **BermudanExercise** (const std::vector< [Date](#) > &dates, bool payoffAtExpiry=false)

7.47 BGLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for BGLCurrency:

7.47.1 Detailed Description

Bulgarian lev.

The ISO three-letter code is BGL; the numeric code is 100. It is divided in 100 stotinki.

7.48 Bicubic Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bicubicsplineinterpolation.hpp>
```

7.48.1 Detailed Description

bicubic-spline interpolation factory

Public Member Functions

- `template<class I1, class I2, class M> Interpolation2D interpolate (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, const I2 &yEnd, const M &z) const`

7.49 BicubicSpline Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bicubicsplineinterpolation.hpp>
```

Inheritance diagram for BicubicSpline:

7.49.1 Detailed Description

bicubic-spline interpolation between discrete points

Todo

revise end conditions

Public Member Functions

- template<class I1, class I2, class M> [BicubicSpline](#) (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, const I2 &yEnd, const M &zData)

7.49.2 Constructor & Destructor Documentation

7.49.2.1 [BicubicSpline](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*, const I2 & *yEnd*, const M & *zData*)

Precondition:

the *x* and *y* values must be sorted.

7.50 Bilinear Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bilinearinterpolation.hpp>
```

7.50.1 Detailed Description

bilinear interpolation factory

Public Member Functions

- `template<class I1, class I2, class M> Interpolation2D interpolate` (`const I1 &xBegin`, `const I1 &xEnd`, `const I2 &yBegin`, `const I2 &yEnd`, `const M &z`) `const`

7.51 BilinearInterpolation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bilinearinterpolation.hpp>
```

Inheritance diagram for BilinearInterpolation:

7.51.1 Detailed Description

bilinear interpolation between discrete points

Public Member Functions

- `template<class I1, class I2, class M> BilinearInterpolation(const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, const I2 &yEnd, const M &zData)`

7.51.2 Constructor & Destructor Documentation

7.51.2.1 `BilinearInterpolation(const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, const I2 &yEnd, const M &zData)`

Precondition:

the x and y values must be sorted.

7.52 BinomialDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/binomialdistribution.hpp>
```

7.52.1 Detailed Description

Binomial probability distribution function.

formula here ... Given an integer k it returns its probability in a Binomial distribution with parameters p and n.

Public Member Functions

- **BinomialDistribution** ([Real](#) p, [BigNatural](#) n)
- [Real](#) **operator()** ([BigNatural](#) k) const

7.53 BinomialTree Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for BinomialTree:

7.53.1 Detailed Description

```
template<class T> class QuantLib::BinomialTree< T >
```

Binomial tree base class.

Public Types

- enum { **branches** = 2 }

Public Member Functions

- **BinomialTree** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps)
- [Size](#) **size** ([Size](#) i) const
- [Size](#) **descendant** ([Size](#), [Size](#) index, [Size](#) branch) const

Protected Attributes

- [Real](#) x0_
- [Real](#) driftPerStep_
- [Time](#) dt_

7.54 BinomialVanillaEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/binomialengine.hpp>
```

Inheritance diagram for BinomialVanillaEngine:

7.54.1 Detailed Description

```
template<class T> class QuantLib::BinomialVanillaEngine< T >
```

Pricing engine for vanilla options using binomial trees.

Test

the correctness of the returned value is tested by checking it against analytic results.

Public Member Functions

- **BinomialVanillaEngine** ([Size](#) timeSteps)
- void **calculate** () const

7.55 Bisection Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/bisection.hpp>
```

Inheritance diagram for Bisection:

7.55.1 Detailed Description

Bisection 1-D solver

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.56 BivariateCumulativeNormalDistributionDr78 Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bivariatenormaldistribution.hpp>
```

7.56.1 Detailed Description

Cumulative bivariate normal distribution function.

Drezner (1978) algorithm, six decimal places accuracy.

For this implementation see "Option pricing formulas", E.G. Haug, McGraw-Hill 1998

Todo

check accuracy of this algorithm and compare with: 1) Drezner, Z, (1978), Computation of the bivariate normal integral, Mathematics of Computation 32, pp. 277-279. 2) Drezner, Z. and Wesolowsky, G. O. (1990) 'On the Computation of the Bivariate Normal Integral', Journal of Statistical Computation and Simulation 35, pp. 101-107. 3) Drezner, Z (1992) Computation of the Multivariate Normal Integral, ACM Transactions on Mathematics Software 18, pp. 450-460. 4) Drezner, Z (1994) Computation of the Trivariate Normal Integral, Mathematics of Computation 62, pp. 289-294. 5) Genz, A. (1992) 'Numerical Computation of the Multivariate Normal Probabilities', J. Comput. Graph. Stat. 1, pp. 141-150.

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- **BivariateCumulativeNormalDistributionDr78** ([Real](#) rho)
- **Real operator()** ([Real](#) a, [Real](#) b) const

7.57 BivariateCumulativeNormalDistributionWe04DP Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/bivariatenormaldistribution.hpp>
```

7.57.1 Detailed Description

Cumulative bivariate normal distribution function (West 2004).

The implementation derives from the article "Better Approximations To Cumulative Normal Distributions", Graeme West, Dec 2004 available at www.finmod.co.za. Also available in Wilmott Magazine, 2005, (May), 70-76, The main code is a port of the C++ code at www.finmod.co.za/cumfunctions.zip.

The algorithm is based on the near double-precision algorithm described in "Numerical Computation of Rectangular Bivariate an Trivariate Normal and t Probabilities", Genz (2004), Statistics and Computing 14, 151-160. (available at www.sci.wsu.edu/math/faculty/henz/homepage)

The QuantLib implementation mainly differs from the original code in two regards;

- The implementation of the cumulative normal distribution is [QuantLib::CumulativeNormalDistribution](#)
- The arrays XX and W are zero-based

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- **BivariateCumulativeNormalDistributionWe04DP** ([Real](#) rho)
- **Real operator()** ([Real](#) a, [Real](#) b) const

7.58 Bjerk Sund Stensland Approximation Engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/bjerk Sund Stenslandengine.hpp>
```

Inheritance diagram for Bjerk Sund Stensland Approximation Engine:

7.58.1 Detailed Description

Pricing engine for American options with Bjerk Sund and Stensland approximation (1993)

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Member Functions

- void **calculate** () const

7.59 BlackCapFloorEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Cap-  
Floor/blackcapfloorengine.hpp>
```

Inheritance diagram for BlackCapFloorEngine:

7.59.1 Detailed Description

Black-formula cap/floor engine.

Public Member Functions

- **BlackCapFloorEngine** (const boost::shared_ptr< [BlackModel](#) > &model)
- void **calculate** () const

7.60 BlackConstantVol Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/blackconstantvol.hpp>
```

Inheritance diagram for BlackConstantVol:

7.60.1 Detailed Description

Constant Black volatility, no time-strike dependence.

This class implements the [BlackVolatilityTermStructure](#) interface for a constant Black volatility (no time/strike dependence).

Public Member Functions

- **BlackConstantVol** (const [Date](#) &referenceDate, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **BlackConstantVol** (const [Date](#) &referenceDate, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)
- **BlackConstantVol** ([Integer](#) settlementDays, const [Calendar](#) &, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **BlackConstantVol** ([Integer](#) settlementDays, const [Calendar](#) &, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)

BlackVolTermStructure interface

- [DayCounter](#) **dayCounter** () const
the day counter used for date/time conversion
- [Date](#) **maxDate** () const
the latest date for which the term structure can return vols
- [Real](#) **minStrike** () const
the minimum strike for which the term structure can return vols
- [Real](#) **maxStrike** () const
the maximum strike for which the term structure can return vols

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- virtual [Volatility](#) **blackVolImpl** ([Time](#) t, [Real](#)) const
Black volatility calculation.

7.61 BlackFormula Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/blackformula.hpp>
```

7.61.1 Detailed Description

Black-formula calculator.

Bug

When the variance is null, division by zero occur during the calculation of delta, delta forward, gamma, gamma forward, rho, dividend rho, vega, and strike sensitivity.

Public Member Functions

- **BlackFormula** ([Real](#) forward, [DiscountFactor](#) discount, [Real](#) variance, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff)
- [Real](#) **value** () const
- [Real](#) **delta** ([Real](#) spot) const
- [Real](#) **elasticity** ([Real](#) spot) const
Sensitivity in percent to a percent movement in the underlying.
- [Real](#) **gamma** ([Real](#) spot) const
- [Real](#) **deltaForward** () const
- [Real](#) **elasticityForward** () const
Sensitivity in percent to a percent movement in the forward price.
- [Real](#) **gammaForward** () const
- [Real](#) **theta** ([Real](#) spot, [Time](#) maturity) const
- [Real](#) **thetaPerDay** ([Real](#) spot, [Time](#) maturity) const
- [Real](#) **vega** ([Time](#) maturity) const
- [Real](#) **rho** ([Time](#) maturity) const
- [Real](#) **dividendRho** ([Time](#) maturity) const
- [Real](#) **itmCashProbability** () const
- [Real](#) **itmAssetProbability** () const
- [Real](#) **strikeSensitivity** () const
- [Real](#) **alpha** () const
- [Real](#) **beta** () const

7.61.2 Member Function Documentation

7.61.2.1 [Real](#) itmCashProbability () const

Probability of being in the money in the bond martingale measure. It is a risk-neutral probability, not the real world probability.

7.61.2.2 [Real](#) itmAssetProbability () const

Probability of being in the money in the asset martingale measure. It is a risk-neutral probability, not the real world probability.

7.62 BlackKarasinski Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/blackkarasinski.hpp>
```

Inheritance diagram for BlackKarasinski:

7.62.1 Detailed Description

Standard Black-Karasinski model class.

This class implements the standard Black-Karasinski model defined by

$$d \ln r_t = (\theta(t) - \alpha \ln r_t)dt + \sigma dW_t,$$

where *alpha* and *sigma* are constants.

Public Member Functions

- **BlackKarasinski** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) a=0.1, [Real](#) sigma=0.1)
- `boost::shared_ptr< ShortRateDynamics > dynamics () const`
returns the short-rate dynamics
- `boost::shared_ptr< NumericalMethod > tree (const TimeGrid &grid) const`
Return by default a trinomial recombining tree.

7.63 BlackKarasinski::Dynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/blackkarasinski.hpp>
```

7.63.1 Detailed Description

Short-rate dynamics in the Black-Karasinski model.

The short-rate is here

$$r_t = e^{\varphi(t)+x_t}$$

where $\varphi(t)$ is the deterministic time-dependent parameter (which can not be determined analytically) used for term-structure fitting and x_t is the state variable following an Ornstein-Uhlenbeck process.

Public Member Functions

- **Dynamics** (const [Parameter](#) &fitting, [Real](#) alpha, [Real](#) sigma)
- **Real variable** ([Time](#) t, [Rate](#) r) const
- **Real shortRate** ([Time](#) t, [Real](#) x) const

7.64 BlackModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/blackmodel.hpp>
```

Inheritance diagram for BlackModel:

7.64.1 Detailed Description

Black-model for vanilla interest-rate derivatives.

Public Member Functions

- **BlackModel** (const [Handle](#)< [Quote](#) > &volatility, const [Handle](#)< [YieldTermStructure](#) > &termStructure)
- void [update](#) ()
- [Volatility](#) volatility () const
- const [Handle](#)< [YieldTermStructure](#) > & [termStructure](#) () const

Static Public Member Functions

- [Real formula](#) ([Real](#) f, [Real](#) k, [Real](#) v, [Real](#) w)
General Black formula.
- [Real itmProbability](#) ([Real](#) f, [Real](#) k, [Real](#) v, [Real](#) w)
In-the-money cash probability.

7.64.2 Member Function Documentation

7.64.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.64.2.2 [Real formula](#) ([Real](#) f, [Real](#) k, [Real](#) v, [Real](#) w) [static]

General Black formula.

Returns

$$\text{Black}(f, k, v, w) = fw\Phi(wd_1(f, k, v)) - kw\Phi(wd_2(f, k, v)),$$

where

$$d_1(f, k, v) = \frac{\ln(f/k) + v^2/2}{v}$$

and

$$d_2(f, k, v) = d_1(f, k, v) - v.$$

7.64.2.3 `Real itmProbability (Real f, Real k, Real v, Real w)` [static]

In-the-money cash probability.

Returns

$$P(f, k, v, w) = \Phi(wd_2(f, k, v)),$$

where

$$d_1(f, k, v) = \frac{\ln(f/k) + v^2/2}{v}$$

and

$$d_2(f, k, v) = d_1(f, k, v) - v.$$

7.65 BlackScholesLattice Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/bsmlattice.hpp>
```

Inheritance diagram for BlackScholesLattice:

7.65.1 Detailed Description

```
template<class T> class QuantLib::BlackScholesLattice< T >
```

Simple binomial lattice approximating the Black-Scholes model.

Public Member Functions

- **BlackScholesLattice** (const boost::shared_ptr< T > &tree, [Rate](#) riskFreeRate, [Time](#) end, [Size](#) steps)
- [Size](#) **size** ([Size](#) i) const
- [DiscountFactor](#) **discount** ([Size](#), [Size](#)) const
- void **stepback** ([Size](#) i, const [Array](#) &values, [Array](#) &newValues) const
- [Real](#) **underlying** ([Size](#) i, [Size](#) index) const
- [Size](#) **descendant** ([Size](#) i, [Size](#) index, [Size](#) branch) const
- [Real](#) **probability** ([Size](#) i, [Size](#) index, [Size](#) branch) const

7.66 BlackScholesProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/blackscholesprocess.hpp>
```

Inheritance diagram for BlackScholesProcess:

7.66.1 Detailed Description

Black-Scholes stochastic process.

This class describes the stochastic process governed by

$$dS(t, S) = (r(t) - q(t) - \frac{\sigma(t, S)^2}{2})dt + \sigma dW_t.$$

Public Member Functions

- **BlackScholesProcess** (const [Handle< Quote >](#) &x0, const [Handle< YieldTermStructure >](#) ÷ndTS, const [Handle< YieldTermStructure >](#) &riskFreeTS, const [Handle< BlackVolTermStructure >](#) &blackVolTS, const boost::shared_ptr< discretization > &d=boost::shared_ptr< discretization >(new [EulerDiscretization](#)))
- **Time time** (const [Date](#) &) const

StochasticProcess1D interface

- **Real x0** () const
returns the initial value of the state variable
- **Real drift** ([Time t](#), [Real x](#)) const
- **Real diffusion** ([Time t](#), [Real x](#)) const
- **Real apply** ([Real x0](#), [Real dx](#)) const

Observer interface

- void **update** ()

Inspectors

- const boost::shared_ptr< [Quote](#) > & **stateVariable** () const
- const boost::shared_ptr< [YieldTermStructure](#) > & **dividendYield** () const
- const boost::shared_ptr< [YieldTermStructure](#) > & **riskFreeRate** () const
- const boost::shared_ptr< [BlackVolTermStructure](#) > & **blackVolatility** () const
- const boost::shared_ptr< [LocalVolTermStructure](#) > & **localVolatility** () const

7.66.2 Member Function Documentation

7.66.2.1 **Real drift** ([Time t](#), [Real x](#)) const [virtual]

Todo

revise extrapolation

Implements [StochasticProcess1D](#).

7.66.2.2 **Real** diffusion (**Time** t , **Real** x) const [virtual]

Todo

revise extrapolation

Implements [StochasticProcess1D](#).

7.66.2.3 **Real** apply (**Real** x_0 , **Real** dx) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented from [StochasticProcess1D](#).

7.66.2.4 **Time** time (const **Date** &) const [virtual]

returns the time value corresponding to the given date in the reference system of the stochastic process.

Note:

As a number of processes might not need this functionality, a default implementation is given which raises an exception.

Reimplemented from [StochasticProcess](#).

7.66.2.5 **void** update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [StochasticProcess](#).

7.67 BlackSwaptionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/blackswaptionengine.hpp>
```

Inheritance diagram for BlackSwaptionEngine:

7.67.1 Detailed Description

Black-formula swaption engine.

Public Member Functions

- **BlackSwaptionEngine** (const boost::shared_ptr< [BlackModel](#) > &model)
- void **calculate** () const

7.68 BlackVarianceCurve Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/blackvariancecurve.hpp>
```

Inheritance diagram for BlackVarianceCurve:

7.68.1 Detailed Description

Black volatility curve modelled as variance curve.

This class calculates time-dependent Black volatilities using as input a vector of (ATM) Black volatilities observed in the market.

The calculation is performed interpolating on the variance curve. [Linear](#) interpolation is used as default; this can be changed by the `setInterpolation()` method.

For strike dependence, see [BlackVarianceSurface](#).

Todo

check time extrapolation

Public Member Functions

- **BlackVarianceCurve** (const [Date](#) &referenceDate, const std::vector< [Date](#) > &dates, const std::vector< [Volatility](#) > &blackVolCurve, const [DayCounter](#) &dayCounter)

BlackVolTermStructure interface

- [DayCounter](#) **dayCounter** () const
the day counter used for date/time conversion
- [Date](#) **maxDate** () const
the latest date for which the term structure can return vols
- [Real](#) **minStrike** () const
the minimum strike for which the term structure can return vols
- [Real](#) **maxStrike** () const
the maximum strike for which the term structure can return vols

Modifiers

- template<class [Interpolator](#)> void **setInterpolation** (const [Interpolator](#) &i=Interpolator())

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- virtual [Real](#) **blackVarianceImpl** ([Time](#) t, [Real](#)) const
Black variance calculation.

7.69 BlackVarianceSurface Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/blackvariancesurface.hpp>
```

Inheritance diagram for BlackVarianceSurface:

7.69.1 Detailed Description

Black volatility surface modelled as variance surface.

This class calculates time/strike dependent Black volatilities using as input a matrix of Black volatilities observed in the market.

The calculation is performed interpolating on the variance surface. [Bilinear](#) interpolation is used as default; this can be changed by the `setInterpolation()` method.

Todo

check time extrapolation

Public Types

- enum `Extrapolation` { `ConstantExtrapolation`, `InterpolatorDefaultExtrapolation` }

Public Member Functions

- **BlackVarianceSurface** (const [Date](#) &referenceDate, const std::vector< [Date](#) > &dates, const std::vector< [Real](#) > &strikes, const [Matrix](#) &blackVolMatrix, const [DayCounter](#) &dayCounter, `Extrapolation` lowerExtrapolation=`InterpolatorDefaultExtrapolation`, `Extrapolation` upperExtrapolation=`InterpolatorDefaultExtrapolation`)

BlackVolTermStructure interface

- [DayCounter](#) `dayCounter` () const
the day counter used for date/time conversion
- [Date](#) `maxDate` () const
the latest date for which the term structure can return vols
- [Real](#) `minStrike` () const
the minimum strike for which the term structure can return vols
- [Real](#) `maxStrike` () const
the maximum strike for which the term structure can return vols

Modifiers

- template<class `Interpolator`> void `setInterpolation` (const `Interpolator` &i=`Interpolator`())

Visitability

- virtual void `accept` ([AcyclicVisitor](#) &)

Protected Member Functions

- virtual [Real](#) [blackVarianceImpl](#) ([Time](#) t, [Real](#) strike) const
Black variance calculation.

7.70 BlackVarianceTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/voltermstructure.hpp>
```

Inheritance diagram for BlackVarianceTermStructure:

7.70.1 Detailed Description

Black variance term structure.

This abstract class acts as an adapter to VolTermStructure allowing the programmer to implement only the `blackVarianceImpl(Time, Real, bool)` method in derived classes.

Volatility are assumed to be expressed on an annual basis.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [BlackVarianceTermStructure](#) ()
default constructor
- [BlackVarianceTermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [BlackVarianceTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- [Volatility](#) **blackVolImpl** ([Time](#) maturity, [Real](#) strike) const

7.70.2 Constructor & Destructor Documentation

7.70.2.1 [BlackVarianceTermStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.70.3 Member Function Documentation

7.70.3.1 [Volatility](#) `blackVolImpl` ([Time](#) *maturity*, [Real](#) *strike*) const [protected, virtual]

Returns the volatility for the given strike and date calculating it from the variance.

Implements [BlackVolTermStructure](#).

7.71 BlackVolatilityTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/voltermstructure.hpp>
```

Inheritance diagram for BlackVolatilityTermStructure:

7.71.1 Detailed Description

Black-volatility term structure.

This abstract class acts as an adapter to [BlackVolTermStructure](#) allowing the programmer to implement only the `blackVolImpl(Time, Real, bool)` method in derived classes.

Volatility are assumed to be expressed on an annual basis.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [BlackVolatilityTermStructure](#) ()
default constructor
- [BlackVolatilityTermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [BlackVolatilityTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- [Real](#) **blackVarianceImpl** ([Time](#) maturity, [Real](#) strike) const

7.71.2 Constructor & Destructor Documentation

7.71.2.1 [BlackVolatilityTermStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.71.3 Member Function Documentation

7.71.3.1 **Real** blackVarianceImpl (**Time** *maturity*, **Real** *strike*) const [protected, virtual]

Returns the variance for the given strike and date calculating it from the volatility.

Implements [BlackVolTermStructure](#).

7.72 BlackVolTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/voltermstructure.hpp>
```

Inheritance diagram for BlackVolTermStructure:

7.72.1 Detailed Description

Black-volatility term structure.

This abstract class defines the interface of concrete Black-volatility term structures which will be derived from this one.

Volatilities are assumed to be expressed on an annual basis.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [BlackVolTermStructure](#) ()
default constructor
- [BlackVolTermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [BlackVolTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Black Volatility

- [Volatility blackVol](#) (const [Date](#) &maturity, [Real](#) strike, bool extrapolate=false) const
present (a.k.a spot) volatility
- [Volatility blackVol](#) ([Time](#) maturity, [Real](#) strike, bool extrapolate=false) const
present (a.k.a spot) volatility
- [Real blackVariance](#) (const [Date](#) &maturity, [Real](#) strike, bool extrapolate=false) const
present (a.k.a spot) variance
- [Real blackVariance](#) ([Time](#) maturity, [Real](#) strike, bool extrapolate=false) const
present (a.k.a spot) variance
- [Volatility blackForwardVol](#) (const [Date](#) &date1, const [Date](#) &date2, [Real](#) strike, bool extrapolate=false) const
future (a.k.a. forward) volatility
- [Volatility blackForwardVol](#) ([Time](#) time1, [Time](#) time2, [Real](#) strike, bool extrapolate=false) const
future (a.k.a. forward) volatility

- **Real blackForwardVariance** (const **Date** &date1, const **Date** &date2, **Real** strike, bool extrapolate=false) const
future (a.k.a. forward) variance
- **Real blackForwardVariance** (**Time** time1, **Time** time2, **Real** strike, bool extrapolate=false) const
future (a.k.a. forward) variance

Limits

- virtual **Date maxDate** () const =0
the latest date for which the term structure can return vols
- **Time maxTime** () const
the latest time for which the term structure can return vols
- virtual **Real minStrike** () const =0
the minimum strike for which the term structure can return vols
- virtual **Real maxStrike** () const =0
the maximum strike for which the term structure can return vols

Visitability

- virtual void **accept** (**AcyclicVisitor** &)

Protected Member Functions

Calculations

These methods must be implemented in derived classes to perform the actual volatility calculations. When they are called, range check has already been performed; therefore, they must assume that extrapolation is required.

- virtual **Real blackVarianceImpl** (**Time** t, **Real** strike) const =0
Black variance calculation.
- virtual **Volatility blackVolImpl** (**Time** t, **Real** strike) const =0
Black volatility calculation.

7.72.2 Constructor & Destructor Documentation

7.72.2.1 **BlackVolTermStructure** ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the **referenceDate()** method.

7.73 Bombay Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/bombay.hpp>
```

Inheritance diagram for Bombay:

7.73.1 Detailed Description

Bombay calendar

Holidays (data from <http://www.nse-india.com/>):

- Saturdays
- Sundays
- Republic Day, January 26th
- Good Friday
- Ambedkar Jayanti, April 14th
- Independence Day, August 15th
- Gandhi Jayanti, October 2nd
- Christmas, December 25th

Other holidays for which no rule is given (data available for 2005 only:)

- Bakri Id
- Moharram
- Holi
- Maharashtra Day
- Ganesh Chaturthi
- Dasara
- Laxmi Puja
- Bhaubeej
- Ramzan Id
- Guru Nanak Jayanti

7.74 Bond Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/bond.hpp>
```

Inheritance diagram for Bond:

7.74.1 Detailed Description

Base bond class.

Derived classes must fill the uninitialized data members.

Warning:

Most methods assume that the cashflows are stored sorted by date

Test

- price/yield calculations are cross-checked for consistency.
- price/yield calculations are checked against known good values.

Public Member Functions

Inspectors

- [Date](#) **settlementDate** () const
- const std::vector< boost::shared_ptr< [CashFlow](#) > > & **cashflows** () const
- const boost::shared_ptr< [CashFlow](#) > & **redemption** () const
- const [Calendar](#) & **calendar** () const
- [BusinessDayConvention](#) **businessDayConvention** () const
- const [DayCounter](#) & **dayCounter** () const
- [Frequency](#) **frequency** () const
- boost::shared_ptr< [YieldTermStructure](#) > **discountCurve** () const

Calculations

- [Real](#) **cleanPrice** () const
theoretical clean price
- [Real](#) **dirtyPrice** () const
theoretical dirty price
- [Rate](#) **yield** ([Compounding](#) compounding, [Real](#) accuracy=1.0e-8, [Size](#) maxEvaluations=100) const
theoretical bond yield
- [Real](#) **cleanPrice** ([Rate](#) yield, [Compounding](#) compounding, [Date](#) settlementDate=[Date](#)()) const
clean price given a yield and settlement date
- [Real](#) **dirtyPrice** ([Rate](#) yield, [Compounding](#) compounding, [Date](#) settlementDate=[Date](#)()) const
dirty price given a yield and settlement date
- [Rate](#) **yield** ([Real](#) cleanPrice, [Compounding](#) compounding, [Date](#) settlementDate=[Date](#)()), [Real](#) accuracy=1.0e-8, [Size](#) maxEvaluations=100) const

yield given a (clean) price and settlement date

- **Real** `accruedAmount (Date d=Date()) const`
accrued amount at a given date
- `bool isExpired () const`
returns whether the instrument is still tradable.

Protected Member Functions

- **Bond** (`const DayCounter &dayCount, const Calendar &calendar, BusinessDayConvention businessDayConvention, Integer settlementDays, const Handle< YieldTermStructure > &discountCurve=Handle< YieldTermStructure >()`)
- `void performCalculations () const`

Protected Attributes

- `Integer settlementDays_`
- `Calendar calendar_`
- `BusinessDayConvention businessDayConvention_`
- `DayCounter dayCount_`
- `Date issueDate_`
- `Date datedDate_`
- `Date maturityDate_`
- `Frequency frequency_`
- `std::vector< boost::shared_ptr< CashFlow > > cashFlows_`
- `boost::shared_ptr< CashFlow > redemption_`
- `Handle< YieldTermStructure > discountCurve_`

7.74.2 Member Function Documentation

7.74.2.1 **Real** `cleanPrice () const`

theoretical clean price

The default bond settlement is used for calculation.

7.74.2.2 **Real** `dirtyPrice () const`

theoretical dirty price

The default bond settlement is used for calculation.

7.74.2.3 **Rate** `yield (Compounding compounding, Real accuracy = 1.0e-8, Size maxEvaluations = 100) const`

theoretical bond yield

The default bond settlement and theoretical price are used for calculation.

7.74.2.4 [Real](#) cleanPrice ([Rate](#) yield, *Compounding* compounding, [Date](#) settlementDate = [Date\(\)](#)) const

clean price given a yield and settlement date

The default bond settlement is used if no date is given.

7.74.2.5 [Real](#) dirtyPrice ([Rate](#) yield, *Compounding* compounding, [Date](#) settlementDate = [Date\(\)](#)) const

dirty price given a yield and settlement date

The default bond settlement is used if no date is given.

7.74.2.6 [Rate](#) yield ([Real](#) cleanPrice, *Compounding* compounding, [Date](#) settlementDate = [Date\(\)](#), [Real](#) accuracy = 1.0e-8, [Size](#) maxEvaluations = 100) const

yield given a (clean) price and settlement date

The default bond settlement is used if no date is given.

7.74.2.7 [Real](#) accruedAmount ([Date](#) d = [Date\(\)](#)) const

accrued amount at a given date

The default bond settlement is used if no date is given.

7.74.2.8 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [Instrument](#).

7.75 BoundaryCondition Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/boundarycondition.hpp>
```

7.75.1 Detailed Description

template<class Operator> class QuantLib::BoundaryCondition< Operator >

Abstract boundary condition class for finite difference problems.

Public Types

- typedef Operator **operator_type**
- typedef Operator::array_type **array_type**
- enum [Side](#) { None, Upper, Lower }

Public Member Functions

- virtual void [applyBeforeApplying](#) (operator_type &) const =0
- virtual void [applyAfterApplying](#) (array_type &) const =0
- virtual void [applyBeforeSolving](#) (operator_type &, array_type &rhs) const =0
- virtual void [applyAfterSolving](#) (array_type &) const =0
- virtual void [setTime](#) ([Time](#) t)=0

7.75.2 Member Enumeration Documentation

7.75.2.1 enum [Side](#)

[Todo](#)

Generalize for n-dimensional conditions

7.75.3 Member Function Documentation

7.75.3.1 virtual void [applyBeforeApplying](#) (operator_type &) const [pure virtual]

This method modifies an operator L before it is applied to an array u so that $v = Lu$ will satisfy the given condition.

7.75.3.2 virtual void [applyAfterApplying](#) (array_type &) const [pure virtual]

This method modifies an array u so that it satisfies the given condition.

7.75.3.3 virtual void [applyBeforeSolving](#) (operator_type &, array_type & *rhs*) const [pure virtual]

This method modifies an operator L before the linear system $Lu' = u$ is solved so that u' will satisfy the given condition.

7.75.3.4 virtual void applyAfterSolving (array_type &) const [pure virtual]

This method modifies an array u so that it satisfies the given condition.

7.75.3.5 virtual void setTime ([Time](#) t) [pure virtual]

This method sets the current time for time-dependent boundary conditions.

Implemented in [NeumannBC](#), and [DirichletBC](#).

7.76 BoundaryConstraint Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

Inheritance diagram for BoundaryConstraint:

7.76.1 Detailed Description

Constraint imposing all arguments to be in [low,high]

Public Member Functions

- **BoundaryConstraint** ([Real](#) low, [Real](#) high)

7.77 BoxMullerGaussianRng Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/boxmullergaussianrng.hpp>
```

7.77.1 Detailed Description

template<class RNG> class QuantLib::BoxMullerGaussianRng< RNG >

Gaussian random number generator.

It uses the well-known Box-Muller transformation to return a normal distributed Gaussian deviate with average 0.0 and standard deviation of 1.0, from a uniform deviate in (0,1) supplied by RNG.

Class RNG must implement the following interface:

```
RNG::sample_type RNG::next() const;
```

Public Types

- typedef [Sample< Real >](#) **sample_type**
- typedef RNG **urng_type**

Public Member Functions

- **BoxMullerGaussianRng** (const RNG &uniformGenerator)
- [sample_type next](#) () const
returns a sample from a Gaussian distribution

7.78 BPSBasketCalculator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/basispointsensitivity.hpp>
```

Inheritance diagram for BPSBasketCalculator:

7.78.1 Detailed Description

Bug

this class must still be checked. It is not guaranteed to yield the right results.

Public Member Functions

- **BPSBasketCalculator** (const [Handle](#)< [YieldTermStructure](#) > &ts, [Integer](#) basis)
- const [TimeBasket](#) & **result** () const

Visitor interface

- virtual void **visit** ([Coupon](#) &)
- virtual void **visit** ([FixedRateCoupon](#) &)
- virtual void **visit** ([CashFlow](#) &)

7.79 BPSCalculator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/basispointsensitivity.hpp>
```

Inheritance diagram for BPSCalculator:

7.79.1 Detailed Description

basis point sensitivity (BPS) calculator

Instances of this class accumulate the BPS of each cash flow they visit, returning the sum through their `result()` method.

Public Member Functions

- **BPSCalculator** (const [Handle](#)< [YieldTermStructure](#) > &ts)
- [Real](#) **result** () const

Visitor interface

- virtual void **visit** ([Coupon](#) &)
- virtual void **visit** ([CashFlow](#) &)

7.80 Bratislava Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/bratislava.hpp>
```

Inheritance diagram for Bratislava:

7.80.1 Detailed Description

Bratislava calendar

Holidays (see <http://www.bsse.sk/>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Epiphany, January 6th
- Good Friday
- Easter Monday
- May Day, May 1st
- Liberation of the Republic, May 8th
- SS. Cyril and Methodius, July 5th
- Slovak National Uprising, August 29th
- Constitution of the Slovak Republic, September 1st
- Our Lady of the Seven Sorrows, September 15th
- All Saints Day, November 1st
- Freedom and Democracy of the Slovak Republic, November 17th
- Christmas Eve, December 24th
- Christmas, December 25th
- St. Stephen, December 26th

7.81 Brent Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/brent.hpp>
```

Inheritance diagram for Brent:

7.81.1 Detailed Description

Brent 1-D solver

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.82 Bridge Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/bridge.hpp>
```

7.82.1 Detailed Description

```
template<class T, class T_impl> class QuantLib::Bridge< T, T_impl >
```

The Bridge pattern made explicit.

The typical use of this class is:

```
class FooImpl;
class Foo : public Bridge<Foo,FooImpl> {
    ...
};
```

which makes it possible to pass instances of class Foo by value while retaining polymorphic behavior.

Public Types

- typedef T_impl Impl

Public Member Functions

- bool isNull () const

Protected Member Functions

- Bridge (const boost::shared_ptr< Impl > &impl=boost::shared_ptr< Impl >())

Protected Attributes

- boost::shared_ptr< Impl > impl_

7.83 BRLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for BRLCurrency:

7.83.1 Detailed Description

Brazilian real.

The ISO three-letter code is BRL; the numeric code is 986. It is divided in 100 centavos.

7.84 BrownianBridge Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/brownianbridge.hpp>
```

7.84.1 Detailed Description

```
template<class GSG> class QuantLib::BrownianBridge< GSG >
```

Builds Wiener process paths using Gaussian variates.

For more details: "Monte Carlo Methods in Finance" by P. Jäckel, section 10.8.3

Note:

this class does not work if the diffusion term of the underlying stochastic process is asset-dependent.

Public Types

- typedef [Sample](#)< std::vector< [Real](#) > > **sample_type**

Public Member Functions

- [BrownianBridge](#) (const GSG &generator)
normalised (unit time, unit variance) Wiener process paths
- [BrownianBridge](#) ([Time](#) length, [Size](#) timeSteps, const GSG &generator)
unit variance Wiener process paths
- [BrownianBridge](#) (const [TimeGrid](#) &timeGrid, const GSG &generator)
unit variance Wiener process paths
- [BrownianBridge](#) (const std::vector< [Real](#) > &sigma, const [TimeGrid](#) &timeGrid, const GSG &generator)
general Wiener process paths
- [BrownianBridge](#) (const boost::shared_ptr< [BlackVolTermStructure](#) > &, const [TimeGrid](#) &timeGrid, const GSG &generator)
- [BrownianBridge](#) (const boost::shared_ptr< [StochasticProcess1D](#) > &, const [TimeGrid](#) &timeGrid, const GSG &generator)

inspectors

- const [sample_type](#) & **next** () const
- const [sample_type](#) & **last** () const
- [Size](#) **size** () const
- const [TimeGrid](#) & **timeGrid** () const

7.85 BSMOperator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/bsmoperator.hpp>
```

Inheritance diagram for BSMOperator:

7.85.1 Detailed Description

Black-Scholes-Merton differential operator.

Public Member Functions

- **BSMOperator** ([Size](#) size, [Real](#) dx, [Rate](#) r, [Rate](#) q, [Volatility](#) sigma)
- **BSMOperator** (const [Array](#) &grid, const boost::shared_ptr< [BlackScholesProcess](#) > &, [Time](#) residualTime)

7.86 BSMTermOperator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/bsmtermoperator.hpp>
```

Inheritance diagram for BSMTermOperator:

7.86.1 Detailed Description

Black-Scholes-Merton differential operator.

Test

coefficients are tested against constant BSM operator

Public Member Functions

- **BSMTermOperator** (const [Array](#) &grid, const boost::shared_ptr< [BlackScholesProcess](#) > &, [Time](#) residualTime=0.0)

7.87 Budapest Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/budapest.hpp>
```

Inheritance diagram for Budapest:

7.87.1 Detailed Description

Budapest calendar

Holidays:

- Saturdays
- Sundays
- Easter Monday
- Whit(Pentecost) Monday
- New Year's Day, January 1st
- National Day, March 15th
- Labour Day, May 1st
- Constitution Day, August 20th
- Republic Day, October 23rd
- All Saints Day, November 1st
- Christmas, December 25th
- 2nd Day of Christmas, December 26th

7.88 BYRCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for BYRCurrency:

7.88.1 Detailed Description

Belarussian ruble.

The ISO three-letter code is BYR; the numeric code is 974. It has no subdivisions.

7.89 CADCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for CADCurrency:

7.89.1 Detailed Description

Canadian dollar.

The ISO three-letter code is CAD; the numeric code is 124. It is divided into 100 cents.

7.90 CADLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/cadlibor.hpp>
```

Inheritance diagram for CADLibor:

7.90.1 Detailed Description

CAD LIBOR rate

Canadian Dollar LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Warning:

This is the rate fixed in London by BBA. Use CDOR if you're interested in the Canadian fixing by IDA.

Public Member Functions

- **CADLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.91 Calendar Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/calendar.hpp>
```

Inheritance diagram for Calendar:

7.91.1 Detailed Description

calendar class

This class provides methods for determining whether a date is a business day or a holiday for a given market, and for incrementing/decrementing a date of a given number of business days.

The [Bridge](#) pattern is used to provide the base behavior of the calendar, namely, to determine whether a date is a business day.

A calendar should be defined for specific exchange holiday schedule or for general country holiday schedule. Legacy city holiday schedule calendars will be moved to the exchange/country convention.

Test

the methods for adding and removing holidays are tested by inspecting the calendar before and after their invocation.

Public Member Functions

- [Calendar](#) ()

Calendar interface

- `std::string name () const`
Returns the name of the calendar.
- `bool isBusinessDay (const Date &d) const`
- `bool isHoliday (const Date &d) const`
- `bool isEndOfMonth (const Date &d) const`
- `void addHoliday (const Date &)`
- `void removeHoliday (const Date &)`
- `Date adjust (const Date &, BusinessDayConvention convention=Following, const Date &origin=Date()) const`
- `Date advance (const Date &, Integer n, TimeUnit unit, BusinessDayConvention convention=Following) const`
- `Date advance (const Date &date, const Period &period, BusinessDayConvention convention=Following) const`

Protected Member Functions

- [Calendar](#) (const boost::shared_ptr< [CalendarImpl](#) > &impl)

Related Functions

(Note that these are not member functions.)

- bool `operator==` (const [Calendar](#) &, const [Calendar](#) &)
- bool `operator!=` (const [Calendar](#) &, const [Calendar](#) &)

7.91.2 Constructor & Destructor Documentation

7.91.2.1 [Calendar](#) ()

This default constructor returns a calendar with a null implementation, which is therefore unusable except as a placeholder.

7.91.2.2 [Calendar](#) (const boost::shared_ptr< [CalendarImpl](#) > & *impl*) [protected]

This protected constructor will only be invoked by derived classes which define a given [Calendar](#) implementation

7.91.3 Member Function Documentation

7.91.3.1 `std::string name () const`

Returns the name of the calendar.

Warning:

This method is used for output and comparison between calendars. It is **not** meant to be used for writing switch-on-type code.

7.91.3.2 `bool isBusinessDay (const Date & d) const`

Returns true iff the date is a business day for the given market.

7.91.3.3 `bool isHoliday (const Date & d) const`

Returns true iff the date is a holiday for the given market.

7.91.3.4 `bool isEndOfMonth (const Date & d) const`

Returns true iff the date is last business day for the month in given market.

7.91.3.5 `void addHoliday (const Date &)`

Adds a date to the set of holidays for the given calendar.

7.91.3.6 `void removeHoliday (const Date &)`

Removes a date from the set of holidays for the given calendar.

7.91.3.7 `Date` `adjust` (`const Date &`, `BusinessDayConvention` `convention` = `Following`, `const Date &` `origin` = `Date()`) `const`

Adjusts a non-business day to the appropriate near business day with respect to the given convention.

7.91.3.8 `Date` `advance` (`const Date &`, `Integer` `n`, `TimeUnit` `unit`, `BusinessDayConvention` `convention` = `Following`) `const`

Advances the given date of the given number of business days and returns the result.

Note:

The input date is not modified.

7.91.3.9 `Date` `advance` (`const Date &` `date`, `const Period &` `period`, `BusinessDayConvention` `convention` = `Following`) `const`

Advances the given date as specified by the given period and returns the result.

Note:

The input date is not modified.

7.91.4 Friends And Related Function Documentation

7.91.4.1 `bool` `operator==` (`const Calendar &`, `const Calendar &`) [related]

Returns true iff the two calendars belong to the same derived class.

7.92 Calendar::WesternImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/calendar.hpp>
```

Inheritance diagram for Calendar::WesternImpl:

7.92.1 Detailed Description

partial calendar implementation

This class provides the means of determining the Easter Monday for a given year.

Static Protected Member Functions

- [Day easterMonday \(Year y\)](#)
expressed relative to first day of year

7.93 CalendarImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/calendar.hpp>
```

Inheritance diagram for CalendarImpl:

7.93.1 Detailed Description

abstract base class for calendar implementations

Public Member Functions

- virtual std::string **name** () const =0
- virtual bool **isBusinessDay** (const [Date](#) &) const =0

Public Attributes

- std::set< [Date](#) > **addedHolidays**
- std::set< [Date](#) > **removedHolidays**

7.94 CalibrationHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/calibrationhelper.hpp>
```

Inheritance diagram for CalibrationHelper:

7.94.1 Detailed Description

liquid market instrument used during calibration

Public Member Functions

- **CalibrationHelper** (const [Handle](#)< [Quote](#) > &volatility, const [Handle](#)< [YieldTermStructure](#) > &termStructure)
- void [update](#) ()
- [Real](#) [marketValue](#) () const
returns the actual price of the instrument (from volatility)
- virtual [Real](#) [modelValue](#) () const =0
returns the price of the instrument according to the model
- virtual [Real](#) [calibrationError](#) ()
returns the error resulting from the model valuation
- virtual void [addTimesTo](#) (std::list< [Time](#) > ×) const =0
- [Volatility](#) [impliedVolatility](#) ([Real](#) targetValue, [Real](#) accuracy, [Size](#) maxEvaluations, [Volatility](#) minVol, [Volatility](#) maxVol) const
Black volatility implied by the model.
- virtual [Real](#) [blackPrice](#) ([Volatility](#) volatility) const =0
Black price given a volatility.
- void [setPricingEngine](#) (const boost::shared_ptr< [PricingEngine](#) > &engine)

Protected Attributes

- [Real](#) [marketValue_](#)
- [Handle](#)< [Quote](#) > [volatility_](#)
- [Handle](#)< [YieldTermStructure](#) > [termStructure_](#)
- boost::shared_ptr< [BlackModel](#) > [blackModel_](#)
- boost::shared_ptr< [PricingEngine](#) > [engine_](#)

7.94.2 Member Function Documentation

7.94.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.95 Cap Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for Cap:

7.95.1 Detailed Description

Concrete cap class.

Public Member Functions

- **Cap** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &floatingLeg, const std::vector< [Rate](#) > &exerciseRates, const [Handle](#)< [YieldTermStructure](#) > &termStructure, const boost::shared_ptr< [PricingEngine](#) > &engine)

7.96 CapFloor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for CapFloor:

7.96.1 Detailed Description

Base class for cap-like instruments.

Test

- the correctness of the returned value is tested by checking that the price of a cap (resp. floor) decreases (resp. increases) with the strike rate.
- the relationship between the values of caps, floors and the resulting collars is checked.
- the put-call parity between the values of caps, floors and swaps is checked.
- the correctness of the returned implied volatility is tested by using it for reproducing the target value.
- the correctness of the returned value is tested by checking it against a known good value.

Public Types

- enum **Type** { **Cap**, **Floor**, **Collar** }

Public Member Functions

- **CapFloor** (Type type, const std::vector< boost::shared_ptr< [CashFlow](#) > > &floatingLeg, const std::vector< [Rate](#) > &capRates, const std::vector< [Rate](#) > &floorRates, const [Handle](#)< [YieldTermStructure](#) > &termStructure, const boost::shared_ptr< [PricingEngine](#) > &engine)
- void [setupArguments](#) ([Arguments](#) *) const
- [Volatility](#) [impliedVolatility](#) ([Real](#) price, [Real](#) accuracy=1.0e-4, [Size](#) maxEvaluations=100, [Volatility](#) minVol=QL_MIN_VOLATILITY, [Volatility](#) maxVol=QL_MAX_VOLATILITY) const

implied term volatility

Instrument interface

- bool [isExpired](#) () const
returns whether the instrument is still tradable.

Inspectors

- Type **type** () const
- const std::vector< boost::shared_ptr< [CashFlow](#) > > & **leg** () const
- const std::vector< [Rate](#) > & **capRates** () const
- const std::vector< [Rate](#) > & **floorRates** () const

7.96.2 Member Function Documentation

7.96.2.1 void setupArguments ([Arguments *](#)) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [Instrument](#).

7.97 CapFloor::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for CapFloor::arguments:

7.97.1 Detailed Description

Arguments for cap/floor calculation

Public Member Functions

- void **validate** () const

Public Attributes

- CapFloor::Type **type**
- std::vector< [Time](#) > **startTimes**
- std::vector< [Time](#) > **fixingTimes**
- std::vector< [Time](#) > **endTimes**
- std::vector< [Time](#) > **accrualTimes**
- std::vector< [Rate](#) > **capRates**
- std::vector< [Rate](#) > **floorRates**
- std::vector< [Rate](#) > **forwards**
- std::vector< [Real](#) > **nominals**

7.98 CapFloor::results Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for CapFloor::results:

7.98.1 Detailed Description

Results from cap/floor calculation

7.99 CapletConstantVolatility Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/capletconstantvol.hpp>
```

Inheritance diagram for CapletConstantVolatility:

7.99.1 Detailed Description

Constant caplet volatility, no time-strike dependence.

Public Member Functions

- **CapletConstantVolatility** (const [Date](#) &referenceDate, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **CapletConstantVolatility** (const [Date](#) &referenceDate, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)
- **CapletConstantVolatility** ([Integer](#) settlementDays, const [Calendar](#) &, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **CapletConstantVolatility** ([Integer](#) settlementDays, const [Calendar](#) &, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)
- **Date maxDate** () const
the latest date for which the term structure can return vols
- **Time maxTime** () const
the latest time for which the term structure can return vols
- **Real minStrike** () const
the minimum strike for which the term structure can return vols
- **Real maxStrike** () const
the maximum strike for which the term structure can return vols

TermStructure interface

- **DayCounter dayCounter** () const
the day counter used for date/time conversion

Protected Member Functions

CapletVolatilityStructure interface

- **Volatility volatilityImpl** ([Time](#) t, [Rate](#)) const
implements the actual volatility calculation in derived classes

7.100 CapletLiborMarketModelProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/capletlmmprocess.hpp>
```

Inheritance diagram for CapletLiborMarketModelProcess:

7.100.1 Detailed Description

caplet libor-market-model process

stochastic process of a (cap) libor market model using the rolling forward measure incl. predictor-corrector step

References: Glasserman, Paul, 2004, Monte Carlo Methods in Financial Engineering, Springer, Section 3.7

Antoon Pelsser, 2000, Efficient Methods for Valuing Interest Rate Derivatives, Springer, 8

Hull, John, White, Alan, 1999, Forward Rate Volatilities, [Swap Rate Volatilities and the Implementation of the Libor Market Model](http://www.rotman.utoronto.ca/~amackay/fin/libormktmodel2.pdf) ([<http://www.rotman.utoronto.ca/~amackay/fin/libormktmodel2.pdf>](http://www.rotman.utoronto.ca/~amackay/fin/libormktmodel2.pdf))

Test

the correctness is tested by Monte-Carlo reproduction of caplet & ratchet npvs and comparison with Black pricing.

Public Member Functions

- [CapletLiborMarketModelProcess](#) ([Size](#) fixings, const boost::shared_ptr< [Xibor](#) > &underlyingIndex, const boost::shared_ptr< [CapletVolatilityStructure](#) > &capletVol, const [Matrix](#) &volatilityComponents=[Matrix](#)())
- [Size](#) size () const
returns the number of dimensions of the stochastic process
- [Size](#) factors () const
returns the number of independent factors of the process
- [Disposable](#)< [Array](#) > [initialValues](#) () const
returns the initial values of the state variables
- [Disposable](#)< [Array](#) > [drift](#) ([Time](#) t, const [Array](#) &x) const
returns the drift part of the equation, i.e., $\mu(t, x_t)$
- [Disposable](#)< [Matrix](#) > [diffusion](#) ([Time](#) t, const [Array](#) &x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- [Disposable](#)< [Array](#) > [apply](#) (const [Array](#) &x0, const [Array](#) &dx) const
- [Disposable](#)< [Array](#) > [evolve](#) ([Time](#) t0, const [Array](#) &x0, [Time](#) dt, const [Array](#) &dw) const
- std::vector< [Time](#) > [fixingTimes](#) () const
- [Time](#) [accrualPeriod](#) ([Size](#) i) const
- [Volatility](#) [lambda](#) ([Size](#) i, [Size](#) j=0) const
- [DiscountFactor](#) [discountBond](#) (const std::vector< [Rate](#) > &rates, [Size](#) j) const
discount factor until the j-th fixing period

Protected Member Functions

- [Size](#) nextResetDate ([Time](#) t) const

7.100.2 Constructor & Destructor Documentation

- 7.100.2.1 [CapletLiborMarketModelProcess](#) ([Size](#) fixings, const boost::shared_ptr< [Xibor](#) > & underlyingIndex, const boost::shared_ptr< [CapletVolatilityStructure](#) > & capletVol, const [Matrix](#) & volatilityComponents = [Matrix](#)())

Parameters:

fixings number of rate fixing

underlyingIndex underlying [Libor](#) index

capletVol cap volatility term structure. Used to bootstrap volatilities Λ_i of F_i .

volatilityComponents $\lambda_{i,q}/\Lambda_i$, the ratio of the q -th component of the volatility of the forward rate to the total volatility of the forward rate. The number of columns of this matrix defines the number of factors of the model.

7.100.3 Member Function Documentation

- 7.100.3.1 [Disposable](#)<[Array](#)> apply (const [Array](#) & x0, const [Array](#) & dx) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented from [StochasticProcess](#).

- 7.100.3.2 [Disposable](#)<[Array](#)> evolve ([Time](#) t0, const [Array](#) & x0, [Time](#) dt, const [Array](#) & dw) const [virtual]

returns the asset value after a time interval Δt according to the given discretization. By default, it returns

$$E(x_0, t_0, \Delta t) + S(x_0, t_0, \Delta t) \cdot \Delta w$$

where E is the expectation and S the standard deviation.

Reimplemented from [StochasticProcess](#).

- 7.100.3.3 [Volatility](#) lambda ([Size](#) i, [Size](#) j = 0) const

volatility matrix $\lambda_{i,j}$, i -th fixing, j -th volatility factor, see equation 20 in Hull White paper

7.101 CapletVolatilityStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/capvolstructures.hpp>
```

Inheritance diagram for CapletVolatilityStructure:

7.101.1 Detailed Description

Caplet/floorlet forward-volatility structure.

This class is purely abstract and defines the interface of concrete structures which will be derived from this one.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [CapletVolatilityStructure](#) ()
default constructor
- [CapletVolatilityStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [CapletVolatilityStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Volatility

- [Volatility volatility](#) (const [Date](#) &start, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given start date and strike rate
- [Volatility volatility](#) ([Time](#) t, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given start time and strike rate

Limits

- virtual [Date maxDate](#) () const =0
the latest date for which the term structure can return vols
- virtual [Time maxTime](#) () const
the latest time for which the term structure can return vols
- virtual [Real minStrike](#) () const =0
the minimum strike for which the term structure can return vols
- virtual [Real maxStrike](#) () const =0
the maximum strike for which the term structure can return vols

Protected Member Functions

- virtual [Volatility](#) volatilityImpl ([Time](#) length, [Rate](#) strike) const =0
implements the actual volatility calculation in derived classes

7.101.2 Constructor & Destructor Documentation

7.101.2.1 [CapletVolatilityStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.102 CapVolatilityStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/capvolstructures.hpp>
```

Inheritance diagram for CapVolatilityStructure:

7.102.1 Detailed Description

Cap/floor term-volatility structure.

This class is purely abstract and defines the interface of concrete structures which will be derived from this one.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [CapVolatilityStructure](#) ()
default constructor
- [CapVolatilityStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [CapVolatilityStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Volatility

- [Volatility volatility](#) (const [Date](#) &end, [Rate](#) strike, bool extrapolate=false) const
- [Volatility volatility](#) (const [Period](#) &length, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given cap/floor length and strike rate
- [Volatility volatility](#) ([Time](#) t, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given end time and strike rate

Limits

- virtual [Date maxDate](#) () const =0
the latest date for which the term structure can return vols
- virtual [Time maxTime](#) () const
the latest time for which the term structure can return vols
- virtual [Real minStrike](#) () const =0
the minimum strike for which the term structure can return vols
- virtual [Real maxStrike](#) () const =0
the maximum strike for which the term structure can return vols

Protected Member Functions

- virtual [Volatility](#) `volatilityImpl` ([Time](#) length, [Rate](#) strike) const =0
implements the actual volatility calculation in derived classes

7.102.2 Constructor & Destructor Documentation

7.102.2.1 [CapVolatilityStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.103 CapVolatilityVector Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/capflatvolvector.hpp>
```

Inheritance diagram for CapVolatilityVector:

7.103.1 Detailed Description

Cap/floor at-the-money term-volatility vector.

This class provides the at-the-money volatility for a given cap by interpolating a volatility vector whose elements are the market volatilities of a set of caps/floors with given length.

Todo

either add correct copy behavior or inhibit copy. Right now, a copied instance would end up with its own copy of the length vector but an interpolation pointing to the original ones.

Public Member Functions

- **CapVolatilityVector** (const [Date](#) &settlementDate, const std::vector< [Period](#) > &lengths, const std::vector< [Volatility](#) > &volatilities, const [DayCounter](#) &dayCounter)
- **CapVolatilityVector** ([Integer](#) settlementDays, const [Calendar](#) &calendar, const std::vector< [Period](#) > &lengths, const std::vector< [Volatility](#) > &volatilities, const [DayCounter](#) &dayCounter)
- [DayCounter](#) dayCounter () const
the day counter used for date/time conversion
- [Date](#) maxDate () const
the latest date for which the term structure can return vols
- [Time](#) maxTime () const
the latest time for which the term structure can return vols
- [Real](#) minStrike () const
the minimum strike for which the term structure can return vols
- [Real](#) maxStrike () const
the maximum strike for which the term structure can return vols
- void [update](#) ()

7.103.2 Member Function Documentation

7.103.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [TermStructure](#).

7.104 CashFlow Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/cashflow.hpp>
```

Inheritance diagram for CashFlow:

7.104.1 Detailed Description

Base class for cash flows.

This class is purely virtual and acts as a base class for the actual cash flow implementations.

Public Member Functions

CashFlow interface

- virtual [Real amount](#) () const =0
returns the amount of the cash flow
- virtual [Date date](#) () const =0
returns the date at which the cash flow is settled

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

7.104.2 Member Function Documentation

7.104.2.1 virtual [Real amount](#) () const [pure virtual]

returns the amount of the cash flow

Note:

The amount is not discounted, i.e., it is the actual amount paid at the cash flow date.

Implemented in [FixedRateCoupon](#), [IndexedCoupon](#), [ParCoupon](#), [Short< ParCoupon >](#), and [SimpleCashFlow](#).

7.105 Cashflows Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/analysis.hpp>
```

7.105.1 Detailed Description

cashflows analysis functions

Todo

add tests

Static Public Member Functions

- **Real npv** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, const [Handle](#)< [YieldTermStructure](#) > &)
NPV of the cash flows.
- **Real npv** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, const [InterestRate](#) &, [Date](#) settlementDate=[Date](#)())
NPV of the cash flows.
- **Rate irr** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, [Real](#) marketPrice, const [DayCounter](#) &dayCounter, Compounding compounding, [Frequency](#) frequency=[NoFrequency](#), [Date](#) settlementDate=[Date](#)(), [Real](#) tolerance=1.0e-10, [Size](#) maxIterations=10000, [Rate](#) guess=0.05)
Internal rate of return.
- **Real convexity** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, const [InterestRate](#) &, [Date](#) settlementDate=[Date](#)())
Cash-flow convexity.
- **Time duration** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, [Real](#) marketPrice, const [InterestRate](#) &, Duration::Type type=Duration::Simple, [Date](#) settlementDate=[Date](#)())
Cash-flow duration.

7.105.2 Member Function Documentation

7.105.2.1 [Real npv](#) (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, const [Handle](#)< [YieldTermStructure](#) > &) [static]

NPV of the cash flows.

The NPV is the sum of the cash flows, each discounted according to the given term structure.

7.105.2.2 [Real npv](#) (const std::vector< boost::shared_ptr< [CashFlow](#) > > &, const [InterestRate](#) &, [Date](#) settlementDate = [Date](#)()) [static]

NPV of the cash flows.

The NPV is the sum of the cash flows, each discounted according to the given constant interest rate. The result is affected by the choice of the interest-rate compounding and the relative frequency and day counter.

7.105.2.3 `Rate irr (const std::vector< boost::shared_ptr< CashFlow > > &, Real marketPrice, const DayCounter & dayCounter, Compounding compounding, Frequency frequency = NoFrequency, Date settlementDate = Date(), Real tolerance = 1.0e-10, Size maxIterations = 10000, Rate guess = 0.05) [static]`

Internal rate of return.

The IRR is the interest rate at which the NPV of the cash flows equals the given market price. The function verifies the theoretical existence of an IRR and numerically establishes the IRR to the desired precision.

7.105.2.4 `Real convexity (const std::vector< boost::shared_ptr< CashFlow > > &, const InterestRate &, Date settlementDate = Date()) [static]`

Cash-flow convexity.

The convexity is defined as

$$C = \sum t^2 c_t P_t$$

where c_t is the amount of the cash flow and P_t is the discount at time t as implied by the given interest rate.

7.105.2.5 `Time duration (const std::vector< boost::shared_ptr< CashFlow > > &, Real marketPrice, const InterestRate &, Duration::Type type = Duration::Simple, Date settlementDate = Date()) [static]`

Cash-flow duration.

The simple duration is defined as

$$D_{\text{simple}} = \frac{\sum t c_t P_t}{\sum c_t P_t}$$

where c_t is the amount of the cash flow and P_t is the discount at time t as implied by the given interest rate.

The modified duration is

$$D_{\text{modified}} = \frac{1}{y} D_{\text{simple}}$$

where y is the IRR.

Finally, the Macaulay duration is

$$D_{\text{Macaulay}} = \frac{\sum t c_t P'_t}{\sum c_t P'_t}$$

where $P'_t = e^{-yt}$ and y is the IRR.

7.106 CashOrNothingPayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for CashOrNothingPayoff:

7.106.1 Detailed Description

Binary cash-or-nothing payoff.

Public Member Functions

- **CashOrNothingPayoff** (Option::Type type, [Real](#) strike, [Real](#) cashPayoff)
- [Real](#) operator() ([Real](#) price) const
- [Real](#) cashPayoff () const

7.107 Cdor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/cdor.hpp>
```

Inheritance diagram for Cdor:

7.107.1 Detailed Description

CDOR rate

Canadian Dollar Offered Rate fixed by IDA.

Warning:

This is the rate fixed in Canada by IDA. Use [CADLibor](#) if you're interested in the London fixing by BBA.

Todo

check settlement days and day-count convention.

Public Member Functions

- **Cdor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.108 CeilingTruncation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for CeilingTruncation:

7.108.1 Detailed Description

Ceiling truncation.

Public Member Functions

- **CeilingTruncation** ([Integer](#) precision, [Integer](#) digit=5)

7.109 CHFCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for CHFCurrency:

7.109.1 Detailed Description

Swiss franc.

The ISO three-letter code is CHF; the numeric code is 756. It is divided into 100 cents.

7.110 CHFLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/chflibor.hpp>
```

Inheritance diagram for CHFLibor:

7.110.1 Detailed Description

CHF LIBOR rate

Swiss Franc LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Warning:

This is the rate fixed in London by BBA. Use ZIBOR if you're interested in the [Zurich](#) fixing.

Public Member Functions

- **CHFLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.111 CLGaussianRng Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/centrallimitgaussianrng.hpp>
```

7.111.1 Detailed Description

template<class RNG> class QuantLib::CLGaussianRng< RNG >

Gaussian random number generator.

It uses the well-known fact that the sum of 12 uniform deviate in $(-.5,.5)$ is approximately a Gaussian deviate with average 0 and standard deviation 1. The uniform deviate is supplied by RNG.

Class RNG must implement the following interface:

```
RNG::sample_type RNG::next() const;
```

Public Types

- typedef [Sample< Real >](#) **sample_type**
- typedef RNG **urng_type**

Public Member Functions

- **CLGaussianRng** (const RNG &uniformGenerator)
- [sample_type next](#) () const
returns a sample from a Gaussian distribution

7.112 CliquetOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/cliquetoption.hpp>
```

Inheritance diagram for CliquetOption:

7.112.1 Detailed Description

cliquet (Ratchet) option

A cliquet option, also known as Ratchet option, is a series of forward-starting (a.k.a. deferred strike) options where the strike for each forward start option is set equal to a fixed percentage of the spot price at the beginning of each period.

Todo

- add local/global caps/floors
- add accrued coupon and last fixing

Public Member Functions

- **CliquetOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [PercentageStrikePayoff](#) > &, const boost::shared_ptr< [EuropeanExercise](#) > & maturity, const std::vector< [Date](#) > &resetDates, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

7.112.2 Member Function Documentation

7.112.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.113 CliquetOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/cliquetoption.hpp>
```

7.113.1 Detailed Description

Arguments for cliquet option calculation

Public Member Functions

- void **validate** () const

Public Attributes

- [Real](#) **accruedCoupon**
- [Real](#) **lastFixing**
- [Real](#) **localCap**
- [Real](#) **localFloor**
- [Real](#) **globalCap**
- [Real](#) **globalFloor**
- std::vector< [Date](#) > **resetDates**

7.114 CliquetOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/cliquetoption.hpp>
```

Inheritance diagram for CliquetOption::engine:

7.114.1 Detailed Description

Cliquet engine base class.

7.115 ClosestRounding Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for ClosestRounding:

7.115.1 Detailed Description

Closest rounding.

Public Member Functions

- **ClosestRounding** ([Integer](#) precision, [Integer](#) digit=5)

7.116 CLPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for CLPCurrency:

7.116.1 Detailed Description

Chilean peso.

The ISO three-letter code is CLP; the numeric code is 152. It is divided in 100 centavos.

7.117 CNYCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for CNYCurrency:

7.117.1 Detailed Description

Chinese yuan.

The ISO three-letter code is CNY; the numeric code is 156. It is divided in 100 fen.

7.118 Collar Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for Collar:

7.118.1 Detailed Description

Concrete collar class.

Public Member Functions

- **Collar** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &floatingLeg, const std::vector< [Rate](#) > &capRates, const std::vector< [Rate](#) > &floorRates, const [Handle](#)< [YieldTermStructure](#) > &termStructure, const boost::shared_ptr< [PricingEngine](#) > &engine)

7.119 Composite Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/composite.hpp>
```

7.119.1 Detailed Description

template<class T> class QuantLib::Composite< T >

Composite pattern.

The typical use of this class is:

```
class CompositeFoo : public Composite<Foo> {  
    ...  
};
```

which causes CompositeFoo to inherit from Foo and provides it with methods for adding components. Of course, any abstract Foo interface must still be implemented.

Protected Types

- typedef std::list< boost::shared_ptr< T > >::iterator **iterator**
- typedef std::list< boost::shared_ptr< T > >::const_iterator **const_iterator**

Protected Member Functions

- void **add** (const boost::shared_ptr< T > &c)

Protected Attributes

- std::list< boost::shared_ptr< T > > **components_**

7.120 CompositeConstraint Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

Inheritance diagram for CompositeConstraint:

7.120.1 Detailed Description

Constraint enforcing both given sub-constraints

Public Member Functions

- **CompositeConstraint** (const [Constraint](#) &c1, const [Constraint](#) &c2)

7.121 CompositeQuote Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/quote.hpp>
```

Inheritance diagram for CompositeQuote:

7.121.1 Detailed Description

template<class BinaryFunction> class QuantLib::CompositeQuote< BinaryFunction >

market element whose value depends on two other market element

Test

the correctness of the returned values is tested by checking them against numerical calculations.

Public Member Functions

- **CompositeQuote** (const [Handle< Quote >](#) &element1, const [Handle< Quote >](#) &element2, const BinaryFunction &f)

Quote interface

- [Real value](#) () const
returns the current value

Observer interface

- void [update](#) ()

7.121.2 Member Function Documentation

7.121.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.122 CompoundForward Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/compoundforward.hpp>
```

Inheritance diagram for CompoundForward:

7.122.1 Detailed Description

compound-forward structure

Test

- the correctness of the curve is tested by reproducing the input data.
- the correctness of the curve is tested by checking the consistency between returned rates and swaps priced on the curve.

Bug

swap rates are not reproduced exactly when using indexed coupons. Apparently, some assumption about the swap fixings is hard-coded into the bootstrapping algorithm.

Public Member Functions

- **CompoundForward** (const [Date](#) &referenceDate, const std::vector< [Date](#) > &dates, const std::vector< [Rate](#) > &forwards, const [Calendar](#) &calendar, const [BusinessDayConvention](#) conv, const [Integer](#) compounding, const [DayCounter](#) &dayCounter)
- [Calendar](#) **calendar** () const
the calendar used for reference date calculation
- [BusinessDayConvention](#) **businessDayConvention** () const
- [DayCounter](#) **dayCounter** () const
the day counter used for date/time conversion
- [Integer](#) **compounding** () const
- [Date](#) **maxDate** () const
the latest date for which the curve can return rates
- [Time](#) **maxTime** () const
the latest time for which the curve can return rates
- const std::vector< [Time](#) > & **times** () const
- const std::vector< [Date](#) > & **dates** () const
- const std::vector< [Rate](#) > & **forwards** () const
- boost::shared_ptr< [ExtendedDiscountCurve](#) > **discountCurve** () const
- [Rate](#) **compoundForward** (const [Date](#) &d1, [Integer](#) f, bool extrapolate=false) const
- [Rate](#) **compoundForward** ([Time](#) t1, [Integer](#) f, bool extrapolate=false) const

Protected Member Functions

- void **calibrateNodes** () const
- boost::shared_ptr< [YieldTermStructure](#) > **bootstrap** () const
- [Rate](#) **zeroYieldImpl** ([Time](#)) const
- [DiscountFactor](#) **discountImpl** ([Time](#)) const
- [Size](#) **referenceNode** ([Time](#)) const
- [Rate](#) **forwardImpl** ([Time](#)) const
instantaneous forward-rate calculation
- [Rate](#) **compoundForwardImpl** ([Time](#), [Integer](#)) const

7.122.2 Member Function Documentation

7.122.2.1 [Rate](#) **zeroYieldImpl** ([Time](#)) const [protected, virtual]

Returns the zero yield rate for the given date calculating it from the instantaneous forward rate.

Warning:

This is just a default, highly inefficient and possibly wildly inaccurate implementation. Derived classes should implement their own `zeroYield` method.

Reimplemented from [ForwardRateStructure](#).

7.122.2.2 [DiscountFactor](#) **discountImpl** ([Time](#)) const [protected, virtual]

Returns the discount factor for the given date calculating it from the instantaneous forward rate.

Reimplemented from [ForwardRateStructure](#).

7.123 ConjugateGradient Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/conjugategradient.hpp>
```

Inheritance diagram for ConjugateGradient:

7.123.1 Detailed Description

Multi-dimensional Conjugate Gradient class.

User has to provide line-search method and optimization end criteria

search direction $d_i = -f'(x_i) + c_i * d_{i-1}$ where $c_i = \|f'(x_i)\|^2 / \|f'(x_{i-1})\|^2$ and $d_1 = -f'(x_1)$

Public Member Functions

- [ConjugateGradient](#) ()
default constructor
- **ConjugateGradient** (const boost::shared_ptr< [LineSearch](#) > &lineSearch)
- virtual [~ConjugateGradient](#) ()
destructor
- virtual void [minimize](#) (const [Problem](#) &P) const
minimize the optimization problem P

7.124 ConstantParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>
```

Inheritance diagram for ConstantParameter:

7.124.1 Detailed Description

Standard constant parameter $a(t) = a$.

Public Member Functions

- **ConstantParameter** (const [Constraint](#) &constraint)
- **ConstantParameter** ([Real](#) value, const [Constraint](#) &constraint)

7.125 Constraint Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

Inheritance diagram for Constraint:

7.125.1 Detailed Description

Base constraint class.

Public Member Functions

- `bool test` (const [Array](#) &p) const
- `Real update` ([Array](#) &p, const [Array](#) &direction, [Real](#) beta)
- `Constraint` (const boost::shared_ptr< [ConstraintImpl](#) > &impl=boost::shared_ptr<[ConstraintImpl](#)>())

7.126 ConstraintImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

7.126.1 Detailed Description

Base class for constraint implementations.

Public Member Functions

- virtual bool [test](#) (const [Array](#) ¶ms) const =0
Tests if params satisfy the constraint.

7.127 ContinuousAveragingAsianOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

Inheritance diagram for ContinuousAveragingAsianOption:

7.127.1 Detailed Description

Continuous-averaging Asian option.

Todo

add running average

Public Member Functions

- **ContinuousAveragingAsianOption** (Average::Type averageType, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

Protected Attributes

- Average::Type [averageType_](#)

7.127.2 Member Function Documentation

7.127.2.1 void [setupArguments](#) ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.128 ContinuousAveragingAsianOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

7.128.1 Detailed Description

Extra arguments for single-asset continuous-average Asian option.

Public Member Functions

- void **validate** () const

Public Attributes

- Average::Type **averageType**

7.129 ContinuousAveragingAsianOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

Inheritance diagram for ContinuousAveragingAsianOption::engine:

7.129.1 Detailed Description

Continuous-averaging Asian engine base class.

7.130 ConvergenceStatistics Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/convergencestatistics.hpp>
```

7.130.1 Detailed Description

template<class T, class U = DoublingConvergenceSteps> class QuantLib::ConvergenceStatistics< T, U >

statistics class with convergence table

This class decorates another statistics class adding a convergence table calculation. The table tracks the convergence of the mean.

It is possible to specify the number of samples at which the mean should be stored by mean of the second template parameter; the default is to store 2^{n-1} samples at the n -th step. Any passed class must implement the following interface:

```
Size initialSamples() const;
Size nextSamples(Size currentSamples) const;
```

as well as a copy constructor.

Test

results are tested against known good values.

Public Member Functions

- **ConvergenceStatistics** (const U &rule=U())
- void **add** (Real value, Real weight=1.0)
- template<class DataIterator> void **addSequence** (DataIterator begin, DataIterator end)
- template<class DataIterator, class WeightIterator> void **addSequence** (DataIterator begin, DataIterator end, WeightIterator wbegin)
- void **reset** ()
- const std::vector< std::pair< Size, Real > > & **convergenceTable** () const

7.131 COPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for COPCurrency:

7.131.1 Detailed Description

Colombian peso.

The ISO three-letter code is COP; the numeric code is 170. It is divided in 100 centavos.

7.132 Copenhagen Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/copenhagen.hpp>
```

Inheritance diagram for Copenhagen:

7.132.1 Detailed Description

Copenhagen calendar

Holidays:

- Saturdays
- Sundays
- Maunday Thursday
- Good Friday
- Easter Monday
- General Prayer Day, 25 days after Easter Monday
- Ascension
- Whit (Pentecost) Monday
- New Year's Day, January 1st
- Constitution Day, June 5th
- Christmas, December 25th
- Boxing Day, December 26th

7.133 CostFunction Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/costfunction.hpp>
```

Inheritance diagram for CostFunction:

7.133.1 Detailed Description

Cost function abstract class for optimization problem.

Public Member Functions

- virtual [Real value](#) (const [Array](#) &x) const =0
method to overload to compute the cost function value in x
- virtual void [gradient](#) ([Array](#) &grad, const [Array](#) &x) const
method to overload to compute grad_f, the first derivative of
- virtual [Real valueAndGradient](#) ([Array](#) &grad, const [Array](#) &x) const
method to overload to compute grad_f, the first derivative of
- virtual [Real finiteDifferenceEpsilon](#) () const
Default epsilon for finite difference method :.

7.134 Coupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/coupon.hpp>
```

Inheritance diagram for Coupon:

7.134.1 Detailed Description

coupon accruing over a fixed period

This class implements part of the [CashFlow](#) interface but it is still abstract and provides derived classes with methods for accrual period calculations.

Public Member Functions

- [Coupon](#) ([Real](#) nominal, const [Date](#) &paymentDate, const [Date](#) &accrualStartDate, const [Date](#) &accrualEndDate, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)())

Partial CashFlow interface

- [Date](#) [date](#) () const
returns the date at which the cash flow is settled

Inspectors

- [Real](#) [nominal](#) () const
- const [Date](#) & [accrualStartDate](#) () const
start of the accrual period
- const [Date](#) & [accrualEndDate](#) () const
end of the accrual period
- [Time](#) [accrualPeriod](#) () const
accrual period as fraction of year
- [Integer](#) [accrualDays](#) () const
accrual period in days
- virtual [Rate](#) [rate](#) () const =0
accrued rate
- virtual [DayCounter](#) [dayCounter](#) () const =0
day counter for accrual calculation
- virtual [Real](#) [accruedAmount](#) (const [Date](#) &) const =0
accrued amount at the given date

Visitability

- virtual void [accept](#) ([AcyclicVisitor](#) &)

Protected Attributes

- [Real](#) nominal_
- [Date](#) paymentDate_
- [Date](#) accrualStartDate_
- [Date](#) accrualEndDate_
- [Date](#) refPeriodStart_
- [Date](#) refPeriodEnd_

7.134.2 Constructor & Destructor Documentation

7.134.2.1 **Coupon** ([Real](#) nominal, const [Date](#) & paymentDate, const [Date](#) & accrualStartDate, const [Date](#) & accrualEndDate, const [Date](#) & refPeriodStart = [Date](#)(), const [Date](#) & refPeriodEnd = [Date](#)())

Warning:

the coupon does not adjust the payment date which must already be a business day.

7.135 CovarianceDecomposition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/getcovariance.hpp>
```

7.135.1 Detailed Description

Extracts the correlation matrix and the vector of volatilities out of the input covariance matrix. Note that only the lower symmetric part of the covariance matrix is used.

Precondition:

The covariance matrix must be symmetric.

Test

cross checked with getCovariance

Public Member Functions

- [CovarianceDecomposition](#) (const [Matrix](#) &covarianceMatrix, [Real](#) tolerance=1.0e-12)
- const [Array](#) & [variances](#) () const
- const [Array](#) & [standardDeviations](#) () const
- const [Matrix](#) & [correlationMatrix](#) () const

7.135.2 Constructor & Destructor Documentation

7.135.2.1 [CovarianceDecomposition](#) (const [Matrix](#) & *covarianceMatrix*, [Real](#) *tolerance* = 1.0e-12)

Precondition:

covarianceMatrix must be symmetric

7.135.3 Member Function Documentation

7.135.3.1 const [Array](#)& [variances](#) () const

returns the variances [Array](#)

7.135.3.2 const [Array](#)& [standardDeviations](#) () const

returns the standard deviations [Array](#)

7.135.3.3 const [Matrix](#)& [correlationMatrix](#) () const

returns the correlation matrix

7.136 CoxIngersollRoss Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/coxingersollross.hpp>
```

Inheritance diagram for CoxIngersollRoss:

7.136.1 Detailed Description

Cox-Ingersoll-Ross model class.

This class implements the Cox-Ingersoll-Ross model defined by

$$dr_t = k(\theta - r_t)dt + \sqrt{r_t}\sigma dW_t.$$

Bug

this class was not tested enough to guarantee its functionality.

Public Member Functions

- **CoxIngersollRoss** ([Rate](#) r0=0.05, [Real](#) theta=0.1, [Real](#) k=0.1, [Real](#) sigma=0.1)
- virtual [Real](#) **discountBondOption** ([Option::Type](#) type, [Real](#) strike, [Time](#) maturity, [Time](#) bondMaturity) const
- virtual [boost::shared_ptr](#)< [ShortRateDynamics](#) > **dynamics** () const
returns the short-rate dynamics
- [boost::shared_ptr](#)< [NumericalMethod](#) > **tree** (const [TimeGrid](#) &grid) const
Return by default a trinomial recombining tree.

Protected Member Functions

- [Real](#) **A** ([Time](#) t, [Time](#) T) const
- [Real](#) **B** ([Time](#) t, [Time](#) T) const
- [Real](#) **theta** () const
- [Real](#) **k** () const
- [Real](#) **sigma** () const
- [Real](#) **x0** () const

7.137 CoxIngersollRoss::Dynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/coxingersollross.hpp>
```

Inheritance diagram for CoxIngersollRoss::Dynamics:

7.137.1 Detailed Description

Dynamics of the short-rate under the Cox-Ingersoll-Ross model

The state variable y_t will here be the square-root of the short-rate. It satisfies the following stochastic equation

$$dy_t = \left[\left(\frac{k\theta}{2} + \frac{\sigma^2}{8} \right) \frac{1}{y_t} - \frac{k}{2} y_t \right] dt + \frac{\sigma}{2} dW_t$$

Public Member Functions

- **Dynamics** ([Real](#) theta, [Real](#) k, [Real](#) sigma, [Real](#) x0)
- virtual [Real](#) **variable** ([Time](#), [Rate](#) r) const
- virtual [Real](#) **shortRate** ([Time](#), [Real](#) y) const

7.138 CoxRossRubinstein Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for CoxRossRubinstein:

7.138.1 Detailed Description

Cox-Ross-Rubinstein (multiplicative) equal jumps binomial tree.

Public Member Functions

- **CoxRossRubinstein** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)

7.139 CrankNicolson Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/cranknicolson.hpp>
```

Inheritance diagram for CrankNicolson:

7.139.1 Detailed Description

```
template<class Operator> class QuantLib::CrankNicolson< Operator >
```

Crank-Nicolson scheme for finite difference methods.

In this implementation, the passed operator must be derived from either TimeConstantOperator or TimeDependentOperator. Also, it must implement at least the following interface:

```
typedef ... array_type;

// copy constructor/assignment
// (these will be provided by the compiler if none is defined)
Operator(const Operator&);
Operator& operator=(const Operator&);

// inspectors
Size size();

// modifiers
void setTime(Time t);

// operator interface
array_type applyTo(const array_type&);
array_type solveFor(const array_type&);
static Operator identity(Size size);

// operator algebra
Operator operator*(Real, const Operator&);
Operator operator+(const Operator&, const Operator&);
Operator operator+(const Operator&, const Operator&);
```

Warning:

The differential operator must be linear for this evolver to work.

Public Types

- typedef OperatorTraits< Operator > **traits**
- typedef traits::operator_type **operator_type**
- typedef traits::array_type **array_type**
- typedef traits::bc_set **bc_set**
- typedef traits::condition_type **condition_type**

Public Member Functions

- **CrankNicolson** (const operator_type &L, const bc_set &bcs)

7.140 Cubic Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp>
```

7.140.1 Detailed Description

cubic-spline interpolation factory and traits

Public Types

- enum { **global** = 1 }

Public Member Functions

- **Cubic** ([CubicSpline::BoundaryCondition](#) leftCondition=CubicSpline::SecondDerivative, [Real](#) leftConditionValue=0.0, [CubicSpline::BoundaryCondition](#) rightCondition=CubicSpline::SecondDerivative, [Real](#) rightConditionValue=0.0, bool monotonicity-Constraint=false)
- template<class I1, class I2> [Interpolation](#) **interpolate** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin) const

7.141 CubicSpline Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp>
```

Inheritance diagram for CubicSpline:

7.141.1 Detailed Description

Cubic spline interpolation between discrete points.

It implements different type of end conditions: not-a-knot, first derivative value, second derivative value.

It also implements Hyman's monotonicity constraint filter which ensures that the interpolating spline remains monotonic at the expense of the second derivative of the curve which will no longer be continuous where the filter has been applied. If the interpolating spline is already monotonic, the Hyman filter leaves it unchanged.

See R. L. Dougherty, A. Edelman, and J. M. Hyman, "Nonnegativity-, Monotonicity-, or Convexity-Preserving Cubic and Quintic Hermite Interpolation" *Mathematics Of Computation*, v. 52, n. 186, April 1989, pp. 471-494.

Test

the correctness of the returned values is tested by reproducing results available in literature.

Public Types

- enum [BoundaryCondition](#) {
[NotAKnot](#), [FirstDerivative](#), [SecondDerivative](#), [Periodic](#),
[Lagrange](#) }

Public Member Functions

- template<class I1, class I2> [CubicSpline](#) (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, [CubicSpline::BoundaryCondition](#) leftCondition, [Real](#) leftConditionValue, [CubicSpline::BoundaryCondition](#) rightCondition, [Real](#) rightConditionValue, bool monotonicity-Constraint)
- const std::vector< [Real](#) > & [aCoefficients](#) () const
- const std::vector< [Real](#) > & [bCoefficients](#) () const
- const std::vector< [Real](#) > & [cCoefficients](#) () const

7.141.2 Member Enumeration Documentation

7.141.2.1 enum [BoundaryCondition](#)

Enumeration values:

NotAKnot Make second(-last) point an inactive knot.

FirstDerivative Match value of end-slope.

SecondDerivative Match value of second derivative at end.

Periodic Match first and second derivative at either end.

Lagrange Match end-slope to the slope of the cubic that matches the first four data at the respective end

7.141.3 Constructor & Destructor Documentation

7.141.3.1 **CubicSpline** (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*, **CubicSpline::BoundaryCondition** *leftCondition*, **Real** *leftConditionValue*, **CubicSpline::BoundaryCondition** *rightCondition*, **Real** *rightConditionValue*, bool *monotonicityConstraint*)

Precondition:

the x values must be sorted.

7.142 CumulativeBinomialDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/binomialdistribution.hpp>
```

7.142.1 Detailed Description

Cumulative binomial distribution function.

Given an integer k it provides the cumulative probability of observing $k \leq k$: formula here ...

Public Member Functions

- **CumulativeBinomialDistribution** ([Real](#) p , [BigNatural](#) n)
- [Real](#) **operator()** ([BigNatural](#) k) const

7.143 CumulativeNormalDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/normaldistribution.hpp>
```

7.143.1 Detailed Description

Cumulative normal distribution function.

Given x it provides an approximation to the integral of the gaussian normal distribution: formula here ...

For this implementation see M. Abramowitz and I. Stegun, Handbook of Mathematical Functions, Dover Publications, New York (1972)

Public Member Functions

- **CumulativeNormalDistribution** ([Real](#) average=0.0, [Real](#) sigma=1.0)
- **Real operator()** ([Real](#) x) const
- **Real derivative** ([Real](#) x) const

7.144 CumulativePoissonDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/poissondistribution.hpp>
```

7.144.1 Detailed Description

Cumulative Poisson distribution function.

This function provides an approximation of the integral of the Poisson distribution.

For this implementation see "Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery, chapter 6

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- **CumulativePoissonDistribution** ([Real](#) mu)
- **Real operator()** (BigNatural k) const

7.145 CuriouslyRecurringTemplate Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/curiouslyrecurring.hpp>
```

Inheritance diagram for CuriouslyRecurringTemplate:

7.145.1 Detailed Description

```
template<class Impl> class QuantLib::CuriouslyRecurringTemplate< Impl >
```

Support for the curiously recurring template pattern.

See James O. Coplien. A Curiously Recurring Template Pattern. In Stanley B. Lippman, editor, C++ Gems, 135-144. Cambridge University Press, New York, New York, 1996.

Protected Member Functions

- Impl & **impl** ()
- const Impl & **impl** () const

7.146 Currency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/currency.hpp>
```

Inheritance diagram for Currency:

7.146.1 Detailed Description

Currency specification

Public Member Functions

- [Currency](#) ()
default constructor

Inspectors

- const std::string & [name](#) () const
currency name, e.g, "U.S. Dollar"
- const std::string & [code](#) () const
ISO 4217 three-letter code, e.g, "USD".
- [Integer numericCode](#) () const
ISO 4217 numeric code, e.g, "840".
- const std::string & [symbol](#) () const
symbol, e.g, "\$"
- const std::string & [fractionSymbol](#) () const
fraction symbol, e.g, "162"
- [Integer fractionsPerUnit](#) () const
number of fractionary parts in a unit, e.g, 100
- const [Rounding](#) & [rounding](#) () const
rounding convention
- std::string [format](#) () const
output format

other info

- bool [isValid](#) () const
is this a usable instance?
- const [Currency](#) & [triangulationCurrency](#) () const
currency used for triangulated exchange when required

Protected Attributes

- `boost::shared_ptr< Data > data_`

Related Functions

(Note that these are not member functions.)

- `bool operator==` (const [Currency](#) &, const [Currency](#) &)
- `bool operator!=` (const [Currency](#) &, const [Currency](#) &)
- `std::ostream & operator<<` (std::ostream &, const [Currency](#) &)

7.146.2 Constructor & Destructor Documentation

7.146.2.1 [Currency](#) ()

default constructor

Instances built via this constructor have undefined behavior. Such instances can only act as placeholders and must be reassigned to a valid currency before being used.

7.146.3 Member Function Documentation

7.146.3.1 `std::string format () const`

output format

The format will be fed three positional parameters, namely, value, code, and symbol, in this order.

7.147 CYPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for CYPCurrency:

7.147.1 Detailed Description

Cyprus pound.

The ISO three-letter code is CYP; the numeric code is 196. It is divided in 100 cents.

7.148 CZKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for CZKCurrency:

7.148.1 Detailed Description

Czech koruna.

The ISO three-letter code is CZK; the numeric code is 203. It is divided in 100 haleru.

7.149 Date Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/date.hpp>
```

7.149.1 Detailed Description

Concrete date class.

This class provides methods to inspect dates as well as methods and operators which implement a limited date algebra (increasing and decreasing dates, and calculating their difference).

Test

self-consistency of dates, serial numbers, days of month, months, and weekdays is checked over the whole date range.

Public Member Functions

constructors

- [Date](#) ()
Default constructor returning a null date.
- [Date](#) ([BigInteger](#) serialNumber)
Constructor taking a serial number as given by Applix or Excel.
- [Date](#) ([Day](#) d, [Month](#) m, [Year](#) y)
More traditional constructor.

inspectors

- [Weekday](#) [weekday](#) () const
- [Day](#) [dayOfMonth](#) () const
- [Day](#) [dayOfYear](#) () const
One-based (Jan 1st = 1).
- [Month](#) [month](#) () const
- [Year](#) [year](#) () const
- [BigInteger](#) [serialNumber](#) () const

date algebra

- [Date](#) & [operator+=](#) ([BigInteger](#) days)
increments date by the given number of days
- [Date](#) & [operator+=](#) (const [Period](#) &)
increments date by the given period
- [Date](#) & [operator-=](#) ([BigInteger](#) days)
decrement date by the given number of days
- [Date](#) & [operator-=](#) (const [Period](#) &)

decrements date by the given period

- [Date & operator++ \(\)](#)
1-day pre-increment
- [Date operator++ \(int\)](#)
1-day post-increment
- [Date & operator-- \(\)](#)
1-day pre-decrement
- [Date operator-- \(int\)](#)
1-day post-decrement
- [Date operator+ \(BigInteger days\) const](#)
returns a new date incremented by the given number of days
- [Date operator+ \(const Period &\) const](#)
returns a new date incremented by the given period
- [Date operator- \(BigInteger days\) const](#)
returns a new date decremented by the given number of days
- [Date operator- \(const Period &\) const](#)
returns a new date decremented by the given period

Static Public Member Functions

static methods

- [Date todaysDate \(\)](#)
today's date.
- [Date minDate \(\)](#)
earliest allowed date
- [Date maxDate \(\)](#)
latest allowed date
- [bool isLeap \(Year y\)](#)
whether the given year is a leap one
- [Date endOfMonth \(const Date &d\)](#)
last day of the month to which the given date belongs
- [bool isEOM \(const Date &d\)](#)
whether a date is the last day of its month
- [Date nextWeekday \(const Date &d, Weekday\)](#)
next given weekday following or equal to the given date
- [Date nthWeekday \(Size n, Weekday, Month m, Year y\)](#)

n-th given weekday in the given month and year

- `bool isIMMdate (const Date &d)`
whether or not the given date is an IMM date
- `Date nextIMMdate (const Date &d)`
next IMM date following (or equal to) the given date

Related Functions

(Note that these are not member functions.)

- `BigInteger operator- (const Date &, const Date &)`
Difference in days between dates.
- `bool operator== (const Date &, const Date &)`
- `bool operator!= (const Date &, const Date &)`
- `bool operator< (const Date &, const Date &)`
- `bool operator<= (const Date &, const Date &)`
- `bool operator> (const Date &, const Date &)`
- `bool operator>= (const Date &, const Date &)`
- `std::ostream & operator<< (std::ostream &, const Date &)`

7.149.2 Member Function Documentation

7.149.2.1 `Date nextWeekday (const Date & d, Weekday)` [static]

next given weekday following or equal to the given date

E.g., the Friday following January 15th, 20 (a Tuesday) was January 18th, 2002.

see <http://www.cpearson.com/excel/DateTimeWS.htm>

7.149.2.2 `Date nthWeekday (Size n, Weekday, Month m, Year y)` [static]

n-th given weekday in the given month and year

E.g., the 4th Thursday of March, 1998 was March 26th, 1998.

see <http://www.cpearson.com/excel/DateTimeWS.htm>

7.149.2.3 `Date nextIMMdate (const Date & d)` [static]

next IMM date following (or equal to) the given date

returns the 1st delivery date for next contract listed in the International Money Market section of the Chicago Mercantile Exchange.

Warning:

The result date is following or equal to the original date

7.150 DayCounter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/daycounter.hpp>
```

Inheritance diagram for DayCounter:

7.150.1 Detailed Description

day counter class

This class provides methods for determining the length of a time period according to given market convention, both as a number of days and as a year fraction.

The [Bridge](#) pattern is used to provide the base behavior of the day counter.

Public Member Functions

- [DayCounter](#) ()

DayCounter interface

- `std::string name () const`
Returns the name of the day counter.
- `BigInteger dayCount (const Date &, const Date &) const`
Returns the number of days between two dates.
- `Time yearFraction (const Date &, const Date &, const Date &refPeriodStart=Date(), const Date &refPeriodEnd=Date()) const`
Returns the period between two dates as a fraction of year.

Protected Member Functions

- `DayCounter (const boost::shared_ptr< DayCounterImpl > &impl)`

Related Functions

(Note that these are not member functions.)

- `bool operator== (const DayCounter &, const DayCounter &)`
- `bool operator!= (const DayCounter &, const DayCounter &)`

7.150.2 Constructor & Destructor Documentation

7.150.2.1 [DayCounter](#) ()

This default constructor returns a day counter with a null implementation, which is therefore unusable except as a placeholder.

7.150.2.2 `DayCounter` (`const boost::shared_ptr< DayCounterImpl > & impl`) [protected]

This protected constructor will only be invoked by derived classes which define a given `DayCounter` implementation

7.150.3 Member Function Documentation

7.150.3.1 `std::string name () const`

Returns the name of the day counter.

Warning:

This method is used for output and comparison between day counters. It is **not** meant to be used for writing switch-on-type code.

7.150.4 Friends And Related Function Documentation

7.150.4.1 `bool operator== (const DayCounter &, const DayCounter &)` [related]

Returns true iff the two day counters belong to the same derived class.

7.151 DayCounterImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/daycounter.hpp>
```

7.151.1 Detailed Description

abstract base class for day counter implementations

Public Member Functions

- virtual std::string **name** () const =0
- virtual [BigInteger](#) **dayCount** (const [Date](#) &d1, const [Date](#) &d2) const
to be overloaded by more complex day counters
- virtual [Time](#) **yearFraction** (const [Date](#) &, const [Date](#) &, const [Date](#) &refPeriodStart, const [Date](#) &refPeriodEnd) const =0

7.152 DEMCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for DEMCurrency:

7.152.1 Detailed Description

Deutsche mark.

The ISO three-letter code was DEM; the numeric code was 276. It was divided into 100 pfennig.

7.153 DepositRateHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp>
```

Inheritance diagram for DepositRateHelper:

7.153.1 Detailed Description

Deposit rate.

Warning:

This class assumes that the reference date does not change between calls of [setTermStructure\(\)](#).

Public Member Functions

- **DepositRateHelper** (const [Handle](#)< [Quote](#) > &rate, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **DepositRateHelper** ([Rate](#) rate, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **Real impliedQuote** () const
- **DiscountFactor discountGuess** () const
- void **setTermStructure** ([YieldTermStructure](#) *)
sets the term structure to be used for pricing
- **Date latestDate** () const
latest relevant date

7.153.2 Member Function Documentation

7.153.2.1 void setTermStructure ([YieldTermStructure](#) *) [virtual]

sets the term structure to be used for pricing

Warning:

Being a pointer and not a shared_ptr, the term structure is not guaranteed to remain allocated for the whole life of the rate helper. It is responsibility of the programmer to ensure that the pointer remains valid. It is advised that rate helpers be used only in term structure constructors, setting the term structure to **this**, i.e., the one being constructed.

Reimplemented from [RateHelper](#).

7.153.2.2 [Date](#) latestDate () const [virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implements [RateHelper](#).

7.154 DerivedQuote Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/quote.hpp>
```

Inheritance diagram for DerivedQuote:

7.154.1 Detailed Description

template<class UnaryFunction> class QuantLib::DerivedQuote< UnaryFunction >

market element whose value depends on another market element

Test

the correctness of the returned values is tested by checking them against numerical calculations.

Public Member Functions

- **DerivedQuote** (const [Handle< Quote >](#) &element, const UnaryFunction &f)

Market element interface

- [Real value](#) () const
returns the current value

Observer interface

- void [update](#) ()

7.154.2 Member Function Documentation

7.154.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.155 DirichletBC Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/boundarycondition.hpp>
```

Inheritance diagram for DirichletBC:

7.155.1 Detailed Description

Neumann boundary condition (i.e., constant value).

Todo

generalize to time-dependent conditions.

Public Member Functions

- **DirichletBC** ([Real](#) value, Side side)
- void **applyBeforeApplying** ([TridiagonalOperator](#) &) const
- void **applyAfterApplying** ([Array](#) &) const
- void **applyBeforeSolving** ([TridiagonalOperator](#) &, [Array](#) &rhs) const
- void **applyAfterSolving** ([Array](#) &) const
- void **setTime** ([Time](#))

7.155.2 Member Function Documentation

7.155.2.1 void setTime ([Time](#)) [virtual]

This method sets the current time for time-dependent boundary conditions.

Implements [BoundaryCondition< TridiagonalOperator >](#).

7.156 Discount Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bootstraptraits.hpp>
```

7.156.1 Detailed Description

Discount-curve traits.

Static Public Member Functions

- [DiscountFactor](#) **initialValue** ()
- [DiscountFactor](#) **initialGuess** ()
- [DiscountFactor](#) **guess** (const [YieldTermStructure](#) *c, const [Date](#) &d)
- [DiscountFactor](#) **minValueAfter** ([Size](#), const std::vector< [Real](#) > &)
- [DiscountFactor](#) **maxValueAfter** ([Size](#) i, const std::vector< [Real](#) > &data)
- void **updateGuess** (std::vector< [DiscountFactor](#) > &data, [DiscountFactor](#) discount, [Size](#) i)

7.157 DiscrepancyStatistics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/discrepancystatistics.hpp>
```

Inheritance diagram for DiscrepancyStatistics:

7.157.1 Detailed Description

Statistic tool for sequences with discrepancy calculation.

It inherit from [SequenceStatistics<Statistics>](#) and adds L^2 discrepancy calculation

Public Member Functions

- **DiscrepancyStatistics** ([Size](#) dimension)
- template<class Sequence> void **add** (const Sequence &sample, [Real](#) weight=1.0)
- template<class Iterator> void **add** (Iterator begin, Iterator end, [Real](#) weight=1.0)
- void **reset** ([Size](#) dimension=0)

1-dimensional inspectors

- [Real](#) **discrepancy** () const

7.158 DiscreteAveragingAsianOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

Inheritance diagram for DiscreteAveragingAsianOption:

7.158.1 Detailed Description

Discrete-averaging Asian option.

Public Member Functions

- **DiscreteAveragingAsianOption** (Average::Type averageType, [Real](#) runningAccumulator, [Size](#) pastFixings, std::vector< [Date](#) > fixingDates, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

Protected Attributes

- Average::Type [averageType_](#)
- [Real](#) [runningAccumulator_](#)
- [Size](#) [pastFixings_](#)
- std::vector< [Date](#) > [fixingDates_](#)

7.158.2 Member Function Documentation

7.158.2.1 void [setupArguments](#) ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.159 DiscreteAveragingAsianOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

7.159.1 Detailed Description

Extra arguments for single-asset discrete-average Asian option.

Public Member Functions

- void **validate** () const

Public Attributes

- Average::Type **averageType**
- [Real](#) **runningAccumulator**
- [Size](#) **pastFixings**
- std::vector< [Date](#) > **fixingDates**

7.160 DiscreteAveragingAsianOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp>
```

Inheritance diagram for DiscreteAveragingAsianOption::engine:

7.160.1 Detailed Description

Discrete-averaging Asian engine base class.

7.161 DiscreteGeometricASO Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/discretegeometricaso.hpp>
```

Inheritance diagram for DiscreteGeometricASO:

7.161.1 Detailed Description

Discrete geometric average-strike Asian option (European style).

This class implements a discrete geometric average strike asian option, with european exercise. The formula is from "Asian Option", E. Levy (1997) in "Exotic Options: The State of the Art", edited by L. Clewlow, C. Strickland, pag65-97

Todo

add analytical greeks

Public Member Functions

- **DiscreteGeometricASO** (Option::Type type, [Real](#) underlying, [Spread](#) dividendYield, [Rate](#) riskFreeRate, const std::vector< [Time](#) > ×, [Volatility](#) volatility)
- [Real](#) **value** () const
- [Real](#) **delta** () const
- [Real](#) **gamma** () const
- [Real](#) **theta** () const
- boost::shared_ptr< [SingleAssetOption](#) > **clone** () const

7.162 DiscretizedAsset Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/discretizedasset.hpp>
```

Inheritance diagram for DiscretizedAsset:

7.162.1 Detailed Description

Discretized asset class used by numerical methods.

Public Member Functions

inspectors

- [Time](#) **time** () const
- [Time](#) & **time** ()
- const [Array](#) & **values** () const
- [Array](#) & **values** ()
- const boost::shared_ptr< [NumericalMethod](#) > & **method** () const

High-level interface

Users of discretized assets should use these methods in order to initialize, evolve and take the present value of the assets. They call the corresponding methods in the NumericalMethod interface, to which we refer for documentation.

- void **initialize** (const boost::shared_ptr< [NumericalMethod](#) > &, [Time](#) t)
- void **rollback** ([Time](#) to)
- void **partialRollback** ([Time](#) to)
- [Real](#) **presentValue** ()

Low-level interface

These methods (that developers should override when deriving from DiscretizedAsset) are to be used by numerical methods and not directly by users, with the exception of `adjustValues()`, `preAdjustValues()` and `postAdjustValues()` that can be used together with `partialRollback()`.

- virtual void **reset** ([Size](#) size)=0
- void **preAdjustValues** ()
- void **postAdjustValues** ()
- void **adjustValues** ()
- virtual std::vector< [Time](#) > **mandatoryTimes** () const =0

Protected Member Functions

- bool **isOnTime** ([Time](#) t) const
- virtual void **preAdjustValuesImpl** ()
- virtual void **postAdjustValuesImpl** ()

Protected Attributes

- [Time](#) **time_**
- [Time](#) **latestPreAdjustment_**
- [Time](#) **latestPostAdjustment_**
- [Array](#) **values_**

7.162.2 Member Function Documentation

7.162.2.1 virtual void reset ([Size](#) *size*) [pure virtual]

This method should initialize the asset values to an [Array](#) of the given size and with values depending on the particular asset.

Implemented in [DiscretizedDiscountBond](#), and [DiscretizedOption](#).

7.162.2.2 void preAdjustValues ()

This method will be invoked after rollback and before any other asset (i.e., an option on this one) has any chance to look at the values. For instance, payments happening at times already spanned by the rollback will be added here.

This method is not virtual; derived classes must override the protected [preAdjustValuesImpl\(\)](#) method instead.

7.162.2.3 void postAdjustValues ()

This method will be invoked after rollback and after any other asset had their chance to look at the values. For instance, payments happening at the present time (and therefore not included in an option to be exercised at this time) will be added here.

This method is not virtual; derived classes must override the protected [postAdjustValuesImpl\(\)](#) method instead.

7.162.2.4 void adjustValues ()

This method performs both pre- and post-adjustment

7.162.2.5 virtual std::vector<[Time](#)> mandatoryTimes () const [pure virtual]

This method returns the times at which the numerical method should stop while rolling back the asset. Typical examples include payment times, exercise times and such.

Note:

The returned values are not guaranteed to be sorted.

Implemented in [DiscretizedDiscountBond](#), and [DiscretizedOption](#).

7.162.2.6 bool isOnTime ([Time](#) *t*) const [protected]

This method checks whether the asset was rolled at the given time.

7.162.2.7 virtual void preAdjustValuesImpl () [protected, virtual]

This method performs the actual pre-adjustment

7.162.2.8 `virtual void postAdjustValuesImpl ()` [protected, virtual]

This method performs the actual post-adjustment

Reimplemented in [DiscretizedOption](#).

7.163 DiscretizedDiscountBond Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/discretizedasset.hpp>
```

Inheritance diagram for DiscretizedDiscountBond:

7.163.1 Detailed Description

Useful discretized discount bond asset.

Public Member Functions

- void [reset](#) ([Size](#) size)
- std::vector< [Time](#) > [mandatoryTimes](#) () const

7.163.2 Member Function Documentation

7.163.2.1 void [reset](#) ([Size](#) size) [virtual]

This method should initialize the asset values to an [Array](#) of the given size and with values depending on the particular asset.

Implements [DiscretizedAsset](#).

7.163.2.2 std::vector<[Time](#)> [mandatoryTimes](#) () const [virtual]

This method returns the times at which the numerical method should stop while rolling back the asset. Typical examples include payment times, exercise times and such.

Note:

The returned values are not guaranteed to be sorted.

Implements [DiscretizedAsset](#).

7.164 DiscretizedOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/discretizedasset.hpp>
```

Inheritance diagram for DiscretizedOption:

7.164.1 Detailed Description

Discretized option on a given asset.

Warning:

it is advised that derived classes take care of creating and initializing themselves an instance of the underlying.

Public Member Functions

- **DiscretizedOption** (const boost::shared_ptr< [DiscretizedAsset](#) > &underlying, Exercise::Type exerciseType, const std::vector< [Time](#) > &exerciseTimes)
- void [reset](#) ([Size](#) size)
- std::vector< [Time](#) > [mandatoryTimes](#) () const

Protected Member Functions

- void [postAdjustValuesImpl](#) ()
- void [applyExerciseCondition](#) ()

Protected Attributes

- boost::shared_ptr< [DiscretizedAsset](#) > [underlying_](#)
- Exercise::Type [exerciseType_](#)
- std::vector< [Time](#) > [exerciseTimes_](#)

7.164.2 Member Function Documentation

7.164.2.1 void [reset](#) ([Size](#) size) [virtual]

This method should initialize the asset values to an [Array](#) of the given size and with values depending on the particular asset.

Implements [DiscretizedAsset](#).

7.164.2.2 std::vector< [Time](#) > [mandatoryTimes](#) () const [virtual]

This method returns the times at which the numerical method should stop while rolling back the asset. Typical examples include payment times, exercise times and such.

Note:

The returned values are not guaranteed to be sorted.

Implements [DiscretizedAsset](#).

7.164.2.3 void postAdjustValuesImpl () [protected, virtual]

This method performs the actual post-adjustment

Reimplemented from [DiscretizedAsset](#).

7.165 Disposable Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/disposable.hpp>
```

7.165.1 Detailed Description

template<class T> class QuantLib::Disposable< T >

generic disposable object with move semantics

This class can be used for returning a value by copy. It relies on the returned object exposing a `swap(T&)` method through which the copy constructor and assignment operator are implemented, thus resulting in actual move semantics. Typical use of this class is along the following lines:

```
Disposable<Foo> bar(Integer i) {  
    Foo f(i*2);  
    return f;  
}
```

Warning:

In order to avoid copies in code such as shown above, the conversion from `T` to `Disposable<T>` is destructive, i.e., it does **not** preserve the state of the original object. Therefore, it is necessary for the developer to avoid code such as

```
Disposable<Foo> bar(Foo& f) {  
    return f;  
}
```

which would likely render the passed object unusable. The correct way to obtain the desired behavior would be:

```
Disposable<Foo> bar(Foo& f) {  
    Foo temp = f;  
    return temp;  
}
```

Public Member Functions

- **Disposable** (`T &t`)
- **Disposable** (`const Disposable< T > &t`)
- `Disposable< T > &operator=` (`const Disposable< T > &t`)

7.166 DividendVanillaOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/dividendvanillaoption.hpp>
```

Inheritance diagram for DividendVanillaOption:

7.166.1 Detailed Description

Single-asset vanilla option (no barriers) with discrete dividends.

Public Member Functions

- **DividendVanillaOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const std::vector< [Date](#) > ÷ndDates, const std::vector< [Real](#) > ÷nds, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())

Protected Member Functions

- void [setupArguments](#) ([Arguments](#) *) const

7.166.2 Member Function Documentation

7.166.2.1 void [setupArguments](#) ([Arguments](#) *) const [protected, virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.167 DividendVanillaOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/dividendvanillaoption.hpp>
```

7.167.1 Detailed Description

Arguments for dividend vanilla option calculation

Public Member Functions

- void **validate** () const

7.168 DividendVanillaOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/dividendvanillaoption.hpp>
```

Inheritance diagram for DividendVanillaOption::engine:

7.168.1 Detailed Description

Dividend vanilla option engine base class.

7.169 DKKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for DKKCurrency:

7.169.1 Detailed Description

Danish krone.

The ISO three-letter code is DKK; the numeric code is 208. It is divided in 100 øre.

7.170 DKKLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/dkklibor.hpp>
```

Inheritance diagram for DKKLibor:

7.170.1 Detailed Description

DKK LIBOR rate

Danish Krona LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Public Member Functions

- **DKKLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.171 DMinus Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dminus.hpp>
```

Inheritance diagram for DMinus:

7.171.1 Detailed Description

D_- matricial representation

The differential operator D_- discretizes the first derivative with the first-order formula

$$\frac{\partial u_i}{\partial x} \approx \frac{u_i - u_{i-1}}{h} = D_- u_i$$

Public Member Functions

- **DMinus** ([Size](#) gridPoints, [Real](#) h)

7.172 DownRounding Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for DownRounding:

7.172.1 Detailed Description

Down-rounding.

Public Member Functions

- **DownRounding** ([Integer](#) precision, [Integer](#) digit=5)

7.173 DPlus Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dplus.hpp>
```

Inheritance diagram for DPlus:

7.173.1 Detailed Description

D_+ matricial representation

The differential operator D_+ discretizes the first derivative with the first-order formula

$$\frac{\partial u_i}{\partial x} \approx \frac{u_{i+1} - u_i}{h} = D_+ u_i$$

Public Member Functions

- **DPlus** ([Size](#) gridPoints, [Real](#) h)

7.174 DPlusDMinus Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/dplusdminus.hpp>
```

Inheritance diagram for DPlusDMinus:

7.174.1 Detailed Description

D_+D_- matricial representation

The differential operator D_+D_- discretizes the second derivative with the second-order formula

$$\frac{\partial^2 u_i}{\partial x^2} \approx \frac{u_{i+1} - 2u_i + u_{i-1}}{h^2} = D_+D_-u_i$$

Test

the correctness of the returned values is tested by checking them against numerical calculations.

Public Member Functions

- DPlusDMinus ([Size](#) gridPoints, [Real](#) h)

7.175 DriftTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/drifttermstructure.hpp>
```

Inheritance diagram for DriftTermStructure:

7.175.1 Detailed Description

Drift term structure.

Drift term structure for modelling the common drift term: $\text{riskFreeRate} - \text{dividendYield} - 0.5 \cdot \text{vol} \cdot \text{vol}$

Note:

This term structure will remain linked to the original structures, i.e., any changes in the latters will be reflected in this structure as well.

Public Member Functions

- **DriftTermStructure** (const [Handle](#)< [YieldTermStructure](#) > &riskFreeTS, const [Handle](#)< [YieldTermStructure](#) > ÷ndTS, const [Handle](#)< [BlackVolTermStructure](#) > &blackVolTS)

YieldTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates

Protected Member Functions

- [Rate](#) [zeroYieldImpl](#) ([Time](#)) const
returns the discount factor as seen from the evaluation date

7.176 Duration Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/analysis.hpp>
```

7.176.1 Detailed Description

duration type

Public Types

- enum Type { Simple, Macaulay, Modified }

7.177 DZero Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dzero.hpp>
```

Inheritance diagram for DZero:

7.177.1 Detailed Description

D_0 matricial representation

The differential operator D_0 discretizes the first derivative with the second-order formula

$$\frac{\partial u_i}{\partial x} \approx \frac{u_{i+1} - u_{i-1}}{2h} = D_0 u_i$$

Test

the correctness of the returned values is tested by checking them against numerical calculations.

Public Member Functions

- DZero ([Size](#) gridPoints, [Real](#) h)

7.178 EarlyExercise Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exercise.hpp>
```

Inheritance diagram for EarlyExercise:

7.178.1 Detailed Description

Early-exercise base class.

The payoff can be at exercise (default case) or at expiry

Todo

derive a plain American [Exercise](#) class (no earliestDate, no payoffAtExpiry)

Public Member Functions

- **EarlyExercise** (Type type=Undefined, bool payoffAtExpiry=false)
- bool **payoffAtExpiry** () const

7.179 EEKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for EEKCurrency:

7.179.1 Detailed Description

Estonian kroon.

The ISO three-letter code is EEK; the numeric code is 233. It is divided in 100 senti.

7.180 EndCriteria Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/criteria.hpp>
```

7.180.1 Detailed Description

Criteria to end optimization process.

- stationary point
 - stationary gradient
 - maximum number of iterations

Public Types

- enum Type { none, maxIter, statPt, statGd }

Public Member Functions

- [EndCriteria](#) ()
default constructor
- [EndCriteria](#) ([Size](#) maxIteration, [Real](#) epsilon)
initialization constructor
- void **setPositiveOptimization** ()
- bool **checkIterationNumber** ([Size](#) iteration)
- bool **checkStationaryValue** ([Real](#) fold, [Real](#) fnew)
- bool **checkAccuracyValue** ([Real](#) f)
- bool **checkStationaryGradientNorm** ([Real](#) normDiff)
- bool **checkAccuracyGradientNorm** ([Real](#) norm)
- bool **operator()** ([Size](#) iteration, [Real](#) fold, [Real](#) normgold, [Real](#) fnew, [Real](#) normgnew, [Real](#))
test if the number of iteration is not too big and if we don't
- Type **criteria** () const
return the end criteria type

Protected Attributes

- [Size](#) maxIteration_
Maximum number of iterations.
- [Real](#) functionEpsilon_
function and gradient epsilons
- [Real](#) gradientEpsilon_
function and gradient epsilons

- [Size maxIterStatPt_](#)

Maximun number of iterations in stationary state.

- [Size statState_](#)

Maximun number of iterations in stationary state.

- Type **endCriteria_**

- bool **positiveOptimization_**

7.181 EqualJumpsBinomialTree Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for EqualJumpsBinomialTree:

7.181.1 Detailed Description

template<class T> class QuantLib::EqualJumpsBinomialTree< T >

Base class for equal jumps binomial tree.

Public Member Functions

- **EqualJumpsBinomialTree** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps)
- **Real underlying** ([Size](#) i, [Size](#) index) const
- **Real probability** ([Size](#), [Size](#), [Size](#) branch) const

Protected Attributes

- [Real](#) dx_
- [Real](#) pu_
- [Real](#) pd_

7.182 EqualProbabilitiesBinomialTree Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for EqualProbabilitiesBinomialTree:

7.182.1 Detailed Description

```
template<class T> class QuantLib::EqualProbabilitiesBinomialTree< T >
```

Base class for equal probabilities binomial tree.

Public Member Functions

- **EqualProbabilitiesBinomialTree** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps)
- **Real underlying** ([Size](#) i, [Size](#) index) const
- **Real probability** ([Size](#), [Size](#), [Size](#)) const

Protected Attributes

- **Real** up_

7.183 Error Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/errors.hpp>
```

7.183.1 Detailed Description

Base error class.

Public Member Functions

- [Error](#) (const std::string &file, long line, const std::string &function, const std::string &message="")
- [~Error](#) () throw ()
- const char * [what](#) () const throw ()
returns the error message.

7.183.2 Constructor & Destructor Documentation

7.183.2.1 [Error](#) (const std::string & *file*, long *line*, const std::string & *function*, const std::string & *message* = "")

The explicit use of this constructor is not advised. Use the QL_FAIL macro instead.

7.183.2.2 [~Error](#) () throw ()

the automatically generated destructor would not have the throw specifier.

7.184 ErrorFunction Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/errorfunction.hpp>
```

7.184.1 Detailed Description

Error function

formula here ... Used to calculate the cumulative normal distribution function

Public Member Functions

- [Real](#) operator() ([Real](#) x) const

7.185 ESPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for ESPCurrency:

7.185.1 Detailed Description

Spanish peseta.

The ISO three-letter code is ESP; the numeric code is 724. It is divided in 100 centimos.

7.186 EulerDiscretization Class Reference

#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/eulerdiscretization.hpp>

Inheritance diagram for EulerDiscretization:

7.186.1 Detailed Description

Euler discretization for stochastic processes.

Public Member Functions

- [Disposable< Array > drift](#) (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Real drift](#) (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const
- [Disposable< Matrix > diffusion](#) (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Real diffusion](#) (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const
- [Disposable< Matrix > covariance](#) (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Real variance](#) (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const

7.186.2 Member Function Documentation

7.186.2.1 [Disposable<Array> drift](#) (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) & x0, [Time](#) dt) const [virtual]

Returns an approximation of the drift defined as $\mu(t_0, x_0)\Delta t$.

Implements [StochasticProcess::discretization](#).

7.186.2.2 [Real drift](#) (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const [virtual]

Returns an approximation of the drift defined as $\mu(t_0, x_0)\Delta t$.

Implements [StochasticProcess1D::discretization](#).

7.186.2.3 [Disposable<Matrix> diffusion](#) (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) & x0, [Time](#) dt) const [virtual]

Returns an approximation of the diffusion defined as $\sigma(t_0, x_0) \sqrt{\Delta t}$.

Implements [StochasticProcess::discretization](#).

7.186.2.4 [Real diffusion](#) (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const [virtual]

Returns an approximation of the diffusion defined as $\sigma(t_0, x_0) \sqrt{\Delta t}$.

Implements [StochasticProcess1D::discretization](#).

7.186.2.5 **Disposable**<Matrix> covariance (const **StochasticProcess** &, **Time** *t0*, const **Array** & *x0*, **Time** *dt*) const [virtual]

Returns an approximation of the covariance defined as $\sigma(t_0, x_0)^2 \Delta t$.

Implements [StochasticProcess::discretization](#).

7.186.2.6 **Real** variance (const **StochasticProcess1D** &, **Time** *t0*, **Real** *x0*, **Time** *dt*) const [virtual]

Returns an approximation of the variance defined as $\sigma(t_0, x_0)^2 \Delta t$.

Implements [StochasticProcess1D::discretization](#).

7.187 EURCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for EURCurrency:

7.187.1 Detailed Description

European Euro.

The ISO three-letter code is EUR; the numeric code is 978. It is divided into 100 cents.

7.188 Euribor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/euribor.hpp>
```

Inheritance diagram for Euribor:

7.188.1 Detailed Description

Euribor index

[Euribor](#) rate fixed by the ECB.

Warning:

This is the rate fixed by the ECB. Use [EURLibor](#) if you're interested in the London fixing by BBA.

Public Member Functions

- **Euribor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.189 EURLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/eurlibor.hpp>
```

Inheritance diagram for EURLibor:

7.189.1 Detailed Description

EUR LIBOR rate

Euro LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Warning:

This is the rate fixed in London by BBA. Use [Euribor](#) if you're interested in the fixing by the ECB.

Public Member Functions

- **EURLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.190 EuropeanExercise Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exercise.hpp>
```

Inheritance diagram for EuropeanExercise:

7.190.1 Detailed Description

European exercise.

A European option can only be exercised at one (expiry) date.

Public Member Functions

- **EuropeanExercise** (const [Date](#) &date)

7.191 EuropeanOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/europeanoption.hpp>
```

Inheritance diagram for EuropeanOption:

7.191.1 Detailed Description

European option on a single asset.

Public Member Functions

- **EuropeanOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())

7.192 ExchangeRate Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exchangerate.hpp>
```

7.192.1 Detailed Description

exchange rate between two currencies

Test

application of direct and derived exchange rate is tested against calculations.

Utility methods

- [Money exchange](#) (const [Money](#) &amount) const
apply the exchange rate to a cash amount
- [ExchangeRate chain](#) (const [ExchangeRate](#) &r1, const [ExchangeRate](#) &r2)
chain two exchange rates

Public Types

- enum [Type](#) { [Direct](#), [Derived](#) }

Public Member Functions

Constructors

- [ExchangeRate](#) (const [Currency](#) &source, const [Currency](#) &target, [Decimal](#) rate)

Inspectors

- const [Currency](#) & [source](#) () const
the source currency.
- const [Currency](#) & [target](#) () const
the target currency.
- [Type](#) [type](#) () const
the type
- [Decimal](#) [rate](#) () const
the exchange rate (when available)

7.192.2 Member Enumeration Documentation

7.192.2.1 enum [Type](#)

Enumeration values:

Direct given directly by the user

Derived derived from exchange rates between other currencies

7.192.3 Constructor & Destructor Documentation

7.192.3.1 [ExchangeRate](#) (const [Currency](#) & *source*, const [Currency](#) & *target*, [Decimal](#) *rate*)

the rate r is given with the convention that a unit of the source is worth r units of the target.

7.193 ExchangeRateManager Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/exchangeratemanager.hpp>
```

Inheritance diagram for ExchangeRateManager:

7.193.1 Detailed Description

exchange-rate repository

Test

lookup of direct, triangulated, and derived exchange rates is tested.

Public Member Functions

- void **add** (const [ExchangeRate](#) &, const [Date](#) &startDate=Date::minDate(), const [Date](#) &endDate=Date::maxDate())
Add an exchange rate.
- [ExchangeRate](#) **lookup** (const [Currency](#) &source, const [Currency](#) &target, [Date](#) date=[Date](#)(), [ExchangeRate::Type](#) type=[ExchangeRate::Derived](#)) const
- void **clear** ()
remove the added exchange rates

Friends

- class [Singleton](#)<[ExchangeRateManager](#)>

7.193.2 Member Function Documentation

7.193.2.1 void add (const [ExchangeRate](#) &, const [Date](#) & startDate = [Date](#)::minDate(), const [Date](#) & endDate = [Date](#)::maxDate())

Add an exchange rate.

The given rate is valid between the given dates.

Note:

If two rates are given between the same currencies and with overlapping date ranges, the latest one added takes precedence during lookup.

7.193.2.2 [ExchangeRate](#) lookup (const [Currency](#) & source, const [Currency](#) & target, [Date](#) date = [Date](#)(), [ExchangeRate::Type](#) type = [ExchangeRate::Derived](#)) const

Lookup the exchange rate between two currencies at a given date. If the given type is Direct, only direct exchange rates will be returned if available; if Derived, direct rates are still preferred but derived rates are allowed.

Warning:

if two or more exchange-rate chains are possible which allow to specify a requested rate, it is unspecified which one is returned.

7.194 Exercise Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/exercise.hpp>
```

Inheritance diagram for Exercise:

7.194.1 Detailed Description

Base exercise class.

Public Types

- enum **Type** { **Undefined** = -1, **American**, **Bermudan**, **European** }

Public Member Functions

- **Exercise** (Type type=Undefined)
- bool **isNull** () const
- Type **type** () const
- [Date](#) **date** ([Size](#) index) const
- const std::vector< [Date](#) > & **dates** () const
- [Date](#) **lastDate** () const

Protected Attributes

- std::vector< [Date](#) > **dates_**
- Type **type_**

7.195 ExplicitEuler Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/expliciteuler.hpp>
```

Inheritance diagram for ExplicitEuler:

7.195.1 Detailed Description

template<class Operator> class QuantLib::ExplicitEuler< Operator >

Forward Euler scheme for finite difference methods.

See sect. [Finite-differences framework](#) for details on the method.

In this implementation, the passed operator must be derived from either TimeConstantOperator or TimeDependentOperator. Also, it must implement at least the following interface:

```
typedef ... array_type;

// copy constructor/assignment
// (these will be provided by the compiler if none is defined)
Operator(const Operator&);
Operator& operator=(const Operator&);

// inspectors
Size size();

// modifiers
void setTime(Time t);

// operator interface
array_type applyTo(const array_type&);
static Operator identity(Size size);

// operator algebra
Operator operator*(Real, const Operator&);
Operator operator-(const Operator&, const Operator&);
```

Todo

add Richardson extrapolation

Public Types

- typedef OperatorTraits< Operator > **traits**
- typedef traits::operator_type **operator_type**
- typedef traits::array_type **array_type**
- typedef traits::bc_type **bc_type**
- typedef traits::bc_set **bc_set**
- typedef traits::condition_type **condition_type**

Public Member Functions

- **ExplicitEuler** (const operator_type &L, const std::vector< boost::shared_ptr< bc_type > > &bcs)

7.196 ExtendedCoxIngersollRoss Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/extendedcoxingersollross.hpp>
```

Inheritance diagram for ExtendedCoxIngersollRoss:

7.196.1 Detailed Description

Extended Cox-Ingersoll-Ross model class.

This class implements the extended Cox-Ingersoll-Ross model defined by

$$dr_t = (\theta(t) - \alpha r_t)dt + \sqrt{r_t}\sigma dW_t.$$

Bug

this class was not tested enough to guarantee its functionality.

Public Member Functions

- **ExtendedCoxIngersollRoss** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) theta=0.1, [Real](#) k=0.1, [Real](#) sigma=0.1, [Real](#) x0=0.05)
- [boost::shared_ptr](#)< [NumericalMethod](#) > [tree](#) (const [TimeGrid](#) &grid) const
Return by default a trinomial recombining tree.
- [boost::shared_ptr](#)< [ShortRateDynamics](#) > [dynamics](#) () const
returns the short-rate dynamics
- [Real](#) [discountBondOption](#) ([Option::Type](#) type, [Real](#) strike, [Time](#) maturity, [Time](#) bond-Maturity) const

Protected Member Functions

- void [generateArguments](#) ()
- [Real](#) [A](#) ([Time](#) t, [Time](#) T) const

7.197 ExtendedCoxIngersollRoss::Dynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/extendedcoxingersollross.hpp>
```

Inheritance diagram for ExtendedCoxIngersollRoss::Dynamics:

7.197.1 Detailed Description

Short-rate dynamics in the extended Cox-Ingersoll-Ross model.

The short-rate is here

$$r_t = \varphi(t) + y_t^2$$

where $\varphi(t)$ is the deterministic time-dependent parameter used for term-structure fitting and y_t is the state variable, the square-root of a standard CIR process.

Public Member Functions

- **Dynamics** (const [Parameter](#) &phi, [Real](#) theta, [Real](#) k, [Real](#) sigma, [Real](#) x0)
- virtual [Real](#) **variable** ([Time](#) t, [Rate](#) r) const
- virtual [Real](#) **shortRate** ([Time](#) t, [Real](#) y) const

7.198 ExtendedCoxIngersollRoss::FittingParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/extendedcoxingersollross.hpp>
```

Inheritance diagram for ExtendedCoxIngersollRoss::FittingParameter:

7.198.1 Detailed Description

Analytical term-structure fitting parameter $\varphi(t)$.

$\varphi(t)$ is analytically defined by

$$\varphi(t) = f(t) - \frac{2k\theta(e^{th} - 1)}{2h + (k + h)(e^{th} - 1)} - \frac{4x_0h^2e^{th}}{(2h + (k + h)(e^{th} - 1))^1},$$

where $f(t)$ is the instantaneous forward rate at t and $h = \sqrt{k^2 + 2\sigma^2}$.

Public Member Functions

- **FittingParameter** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) theta, [Real](#) k, [Real](#) sigma, [Real](#) x0)

7.199 ExtendedDiscountCurve Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/extendeddiscountcurve.hpp>
```

Inheritance diagram for ExtendedDiscountCurve:

7.199.1 Detailed Description

Term structure based on loglinear interpolation of discount factors.

Loglinear interpolation guarantees piecewise constant forward rates.

Rates are assumed to be annual continuous compounding.

Public Member Functions

- **ExtendedDiscountCurve** (const std::vector< [Date](#) > &dates, const std::vector< [DiscountFactor](#) > &dfs, const [Calendar](#) &calendar, const [BusinessDayConvention](#) conv, const [DayCounter](#) &dayCounter)
- [Calendar](#) **calendar** () const
the calendar used for reference date calculation
- [BusinessDayConvention](#) **businessDayConvention** () const
- void **update** ()
- [Rate](#) **compoundForward** (const [Date](#) &d1, [Integer](#) f, bool extrapolate=false) const
- [Rate](#) **compoundForward** ([Time](#) t1, [Integer](#) f, bool extrapolate=false) const

Protected Member Functions

- [Rate](#) **compoundForwardImpl** ([Time](#), [Integer](#)) const
- [Rate](#) **zeroYieldImpl** ([Time](#)) const
- void **calibrateNodes** () const
- boost::shared_ptr< [CompoundForward](#) > **reversebootstrap** ([Integer](#)) const
- boost::shared_ptr< [CompoundForward](#) > **forwardCurve** ([Integer](#)) const

7.199.2 Member Function Documentation

7.199.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [TermStructure](#).

7.199.2.2 [Rate](#) compoundForwardImpl ([Time](#), [Integer](#)) const [protected]

Returns the forward rate at a specified compound frequency for the given date calculating it from the zero yield.

7.199.2.3 `Rate` `zeroYieldImpl` (`Time`) `const` [protected]

Returns the zero yield rate for the given date calculating it from the discount.

7.200 Extrapolator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/extrapolation.hpp>
```

Inheritance diagram for Extrapolator:

7.200.1 Detailed Description

base class for classes possibly allowing extrapolation

Public Member Functions

modifiers

- void [enableExtrapolation](#) ()
enable extrapolation in subsequent calls
- void [disableExtrapolation](#) ()
disable extrapolation in subsequent calls

inspectors

- bool [allowsExtrapolation](#) () const
tells whether extrapolation is enabled

7.201 Factorial Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/factorial.hpp>
```

7.201.1 Detailed Description

Factorial numbers calculator

Test

the correctness of the returned value is tested by checking it against numerical calculations.

Static Public Member Functions

- [Real](#) `get` ([Natural](#) n)
- [Real](#) `ln` ([Natural](#) n)

7.202 FalsePosition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/falseposition.hpp>
```

Inheritance diagram for FalsePosition:

7.202.1 Detailed Description

False position 1-D solver.

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.203 FaureRsg Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/faurersg.hpp>
```

7.203.1 Detailed Description

Faure low-discrepancy sequence generator.

It is based on existing Fortran and C algorithms to calculate pascal matrix and gray transforms.

1. E. Thiernard Economic generation of low-discrepancy sequences with a b-ary gray code.
2. Algorithms 659, 647. <http://www.netlib.org/toms/647>,
<http://www.netlib.org/toms/659>

Test

the correctness of the returned values is tested by reproducing known good values.

Public Types

- typedef [Sample](#)< [Array](#) > **sample_type**

Public Member Functions

- **FaureRsg** ([Size](#) dimensionality)
- const std::vector< long int > & **nextIntSequence** () const
- const std::vector< long int > & **lastIntSequence** () const
- const [sample_type](#) & **nextSequence** () const
- const [sample_type](#) & **lastSequence** () const
- [Size](#) **dimension** () const

7.204 FDAmericanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdamericanengine.hpp>
```

Inheritance diagram for FDAmericanEngine:

7.204.1 Detailed Description

Finite-differences pricing engine for American one asset options.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **FDAmericanEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)

7.205 FDBermudanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdbermudanengine.hpp>
```

Inheritance diagram for FDBermudanEngine:

7.205.1 Detailed Description

Finite-differences Bermudan engine.

Public Member Functions

- **FDBermudanEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)
- void **calculate** () const

Protected Member Functions

- void **initializeStepCondition** () const
- void **executeIntermediateStep** ([Size](#)) const

Protected Attributes

- [Real](#) extraTermInBermudan

7.206 FDDividendAmericanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendamericanengine.hpp>
```

Inheritance diagram for FDDividendAmericanEngine:

7.206.1 Detailed Description

Finite-differences pricing engine for dividend American options.

Test

- the correctness of the returned greeks is tested by reproducing numerical derivatives.
- the invariance of the results upon addition of null dividends is tested.

Bug

method `impliedVolatility()` utterly fails

Public Member Functions

- **FDDividendAmericanEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)
- void **calculate** () const

Protected Member Functions

- void **initializeStepCondition** () const

7.207 FDDividendEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendengine.hpp>
```

Inheritance diagram for FDDividendEngine:

7.207.1 Detailed Description

Base finite-differences pricing engine for dividend options.

Public Member Functions

- **FDDividendEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)

7.208 FDDividendEuropeanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendeuropeanengine.hpp>
```

Inheritance diagram for FDDividendEuropeanEngine:

7.208.1 Detailed Description

Finite-differences pricing engine for dividend European options.

Test

- the correctness of the returned greeks is tested by reproducing numerical derivatives.
- the invariance of the results upon addition of null dividends is tested.

Public Member Functions

- **FDDividendEuropeanEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)
- void **calculate** () const

7.209 FDDividendShoutEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendshoutengine.hpp>
```

Inheritance diagram for FDDividendShoutEngine:

7.209.1 Detailed Description

Finite-differences shout engine with dividends.

Public Member Functions

- **FDDividendShoutEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)
- void **calculate** () const

Protected Member Functions

- void **initializeStepCondition** () const

7.210 FDEuropeanEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdeuropeanengine.hpp>
```

Inheritance diagram for FDEuropeanEngine:

7.210.1 Detailed Description

Pricing engine for European options using finite-differences.

Test

the correctness of the returned value is tested by checking it against analytic results.

Public Member Functions

- **FDEuropeanEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)

7.211 FDShoutEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdshoutengine.hpp>
```

Inheritance diagram for FDShoutEngine:

7.211.1 Detailed Description

Finite-differences pricing engine for shout vanilla options.

Test

the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **FDShoutEngine** ([Size](#) timeSteps=100, [Size](#) gridPoints=100, bool timeDependent=false)

7.212 FDStepConditionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdstepconditionengine.hpp>
```

Inheritance diagram for FDStepConditionEngine:

7.212.1 Detailed Description

Finite-differences pricing engine for American-style vanilla options.

Public Member Functions

- **FDStepConditionEngine** ([Size](#) timeSteps, [Size](#) gridPoints, bool timeDependent=false)

Protected Member Functions

- virtual void **initializeStepCondition** () const =0
- void **calculate** ([OneAssetOption::results](#) *result) const

Protected Attributes

- boost::shared_ptr< [StandardStepCondition](#) > **stepCondition_**
- [Array](#) **prices_**
- [TridiagonalOperator](#) **controlOperator_**
- std::vector< boost::shared_ptr< bc_type > > **controlBCs_**
- [Array](#) **controlPrices_**

7.213 FDVanillaEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdvanillaengine.hpp>
```

Inheritance diagram for FDVanillaEngine:

7.213.1 Detailed Description

Finite-differences pricing engine for BSM one asset options.

The name is a misnomer as this is a base class for any finite difference scheme. It's main job is to handle grid layout.

Public Member Functions

- **FDVanillaEngine** ([Size](#) timeSteps, [Size](#) gridPoints, bool timeDependent=false)
- const [Array](#) & grid () const

Protected Types

- typedef [BoundaryCondition](#)< [TridiagonalOperator](#) > **bc_type**

Protected Member Functions

- virtual void **setupArguments** (const [OneAssetOption::arguments](#) *args) const
- virtual void **setGridLimits** () const
- virtual void **setGridLimits** ([Real](#), [Time](#)) const
- virtual void **initializeGrid** () const
- virtual void **initializeInitialCondition** () const
- virtual void **initializeOperator** () const
- virtual [Time](#) **getResidualTime** () const

Protected Attributes

- [Size](#) timeSteps_
- [Size](#) gridPoints_
- bool timeDependent_
- boost::shared_ptr< [BlackScholesProcess](#) > process_
- [Real](#) requiredGridValue_
- [Date](#) exerciseDate_
- [Array](#) grid_
- boost::shared_ptr< [Payoff](#) > payoff_
- [TridiagonalOperator](#) finiteDifferenceOperator_
- [Array](#) intrinsicValues_
- std::vector< boost::shared_ptr< [bc_type](#) > > BCs_
- [Real](#) sMin_
- [Real](#) center_
- [Real](#) sMax_

7.214 FIMCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for FIMCurrency:

7.214.1 Detailed Description

Finnish markka.

The ISO three-letter code is FIM; the numeric code is 246. It is divided in 100 penniä.

7.215 FiniteDifferenceModel Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/finitedifferencemodel.hpp>
```

7.215.1 Detailed Description

template<class Evolver> class QuantLib::FiniteDifferenceModel< Evolver >

Generic finite difference model.

Public Types

- typedef Evolver::traits **traits**
- typedef traits::operator_type **operator_type**
- typedef traits::array_type **array_type**
- typedef traits::bc_set **bc_set**
- typedef traits::condition_type **condition_type**

Public Member Functions

- **FiniteDifferenceModel** (const operator_type &L, const bc_set &bcs, const std::vector< [Time](#) > &stoppingTimes=std::vector< [Time](#) >())
- **FiniteDifferenceModel** (const Evolver &evolver, const std::vector< [Time](#) > &stoppingTimes=std::vector< [Time](#) >())
- const Evolver & **evolver** () const
- void **rollback** (array_type &a, [Time](#) from, [Time](#) to, [Size](#) steps)
- void **rollback** (array_type &a, [Time](#) from, [Time](#) to, [Size](#) steps, const condition_type &condition)

7.215.2 Member Function Documentation

7.215.2.1 void rollback (array_type & a, [Time](#) from, [Time](#) to, [Size](#) steps)

solves the problem between the given times.

Warning:

being this a rollback, from must be a later time than to.

7.215.2.2 void rollback (array_type & a, [Time](#) from, [Time](#) to, [Size](#) steps, const condition_type & condition)

solves the problem between the given times, applying a condition at every step.

Warning:

being this a rollback, from must be a later time than to.

7.216 FixedCouponBond Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/fixedcouponbond.hpp>
```

Inheritance diagram for FixedCouponBond:

7.216.1 Detailed Description

fixed-coupon bond

Test

calculations are tested by checking results against cached values.

Public Member Functions

- **FixedCouponBond** (const [Date](#) &issueDate, const [Date](#) &datedDate, const [Date](#) &maturityDate, [Integer](#) settlementDays, const std::vector< [Rate](#) > &coupons, [Frequency](#) couponFrequency, const [DayCounter](#) &dayCounter, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention=Following, [Real](#) redemption=100.0, const [Handle](#)< [YieldTermStructure](#) > &discountCurve=[Handle](#)< [YieldTermStructure](#) >(), const [Date](#) &stub=[Date](#)(), bool fromEnd=true, bool longFinal=false)

7.217 FixedCouponBondHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bondhelpers.hpp>
```

Inheritance diagram for FixedCouponBondHelper:

7.217.1 Detailed Description

fixed-coupon bond helper

Warning:

This class assumes that the reference date does not change between calls of [setTermStructure\(\)](#).

Public Member Functions

- **FixedCouponBondHelper** (const [Handle](#)< [Quote](#) > &cleanPrice, const [Date](#) &issueDate, const [Date](#) &datedDate, const [Date](#) &maturityDate, [Integer](#) settlementDays, const std::vector< [Rate](#) > &coupons, [Frequency](#) frequency, const [DayCounter](#) &dayCounter, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention=Following, [Real](#) redemption=100.0, const [Date](#) &stub=[Date](#)(), bool fromEnd=true)
- [Real](#) **impliedQuote** () const
- [Date](#) **latestDate** () const
latest relevant date
- void **setTermStructure** ([YieldTermStructure](#) *)
sets the term structure to be used for pricing

Protected Attributes

- [Date](#) **issueDate_**
- [Date](#) **datedDate_**
- [Date](#) **maturityDate_**
- [Integer](#) **settlementDays_**
- std::vector< [Rate](#) > **coupons_**
- [Frequency](#) **frequency_**
- [DayCounter](#) **dayCounter_**
- [Calendar](#) **calendar_**
- [BusinessDayConvention](#) **businessDayConvention_**
- [Real](#) **redemption_**
- [Date](#) **stub_**
- bool **fromEnd_**
- [Date](#) **settlement_**
- [Date](#) **latestDate_**
- boost::shared_ptr< [FixedCouponBond](#) > **bond_**
- [Handle](#)< [YieldTermStructure](#) > **termStructureHandle_**

7.217.2 Member Function Documentation

7.217.2.1 [Date](#) latestDate () const [virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implements [RateHelper](#).

7.217.2.2 void setTermStructure ([YieldTermStructure](#) *) [virtual]

sets the term structure to be used for pricing

Warning:

Being a pointer and not a `shared_ptr`, the term structure is not guaranteed to remain allocated for the whole life of the rate helper. It is responsibility of the programmer to ensure that the pointer remains valid. It is advised that rate helpers be used only in term structure constructors, setting the term structure to **this**, i.e., the one being constructed.

Reimplemented from [RateHelper](#).

7.218 FixedRateCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/fixedratecoupon.hpp>
```

Inheritance diagram for FixedRateCoupon:

7.218.1 Detailed Description

Coupon paying a fixed interest rate

Public Member Functions

- **FixedRateCoupon** ([Real](#) nominal, const [Date](#) &paymentDate, [Rate](#) rate, const [DayCounter](#) &dayCounter, const [Date](#) &startDate, const [Date](#) &endDate, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)())

CashFlow interface

- **Real amount** () const
returns the amount of the cash flow

Coupon interface

- **Rate rate** () const
accrued rate
- **DayCounter dayCounter** () const
day counter for accrual calculation
- **Real accruedAmount** (const [Date](#) &) const
accrued amount at the given date

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

7.218.2 Member Function Documentation

7.218.2.1 **Real amount** () const [virtual]

returns the amount of the cash flow

Note:

The amount is not discounted, i.e., it is the actual amount paid at the cash flow date.

Implements [CashFlow](#).

7.219 FlatForward Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/flatforward.hpp>
```

Inheritance diagram for FlatForward:

7.219.1 Detailed Description

Flat interest-rate curve.

Public Member Functions

- **FlatForward** (const [Date](#) &referenceDate, const [Handle](#)< [Quote](#) > &forward, const [DayCounter](#) &dayCounter, Compounding compounding=Continuous, [Frequency](#) frequency=Annual)
- **FlatForward** (const [Date](#) &referenceDate, [Rate](#) forward, const [DayCounter](#) &dayCounter, Compounding compounding=Continuous, [Frequency](#) frequency=Annual)
- **FlatForward** ([Integer](#) settlementDays, const [Calendar](#) &calendar, const [Handle](#)< [Quote](#) > &forward, const [DayCounter](#) &dayCounter, Compounding compounding=Continuous, [Frequency](#) frequency=Annual)
- **FlatForward** ([Integer](#) settlementDays, const [Calendar](#) &calendar, [Rate](#) forward, const [DayCounter](#) &dayCounter, Compounding compounding=Continuous, [Frequency](#) frequency=Annual)
- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- Compounding [compounding](#) () const
- [Frequency](#) [compoundingFrequency](#) () const
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates
- void [update](#) ()

7.219.2 Member Function Documentation

7.219.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [TermStructure](#).

7.220 FloatingRateBond Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/floatingratebond.hpp>
```

Inheritance diagram for FloatingRateBond:

7.220.1 Detailed Description

floating-rate bond

Test

calculations are tested by checking results against cached values.

Public Member Functions

- **FloatingRateBond** (const [Date](#) &issueDate, const [Date](#) &datedDate, const [Date](#) &maturityDate, [Integer](#) settlementDays, const boost::shared_ptr< [Xibor](#) > &index, [Integer](#) fixingDays, const std::vector< [Spread](#) > &spreads, [Frequency](#) couponFrequency, const [DayCounter](#) &dayCounter, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention=Following, [Real](#) redemption=100.0, const [Handle](#)< [YieldTermStructure](#) > &discountCurve=[Handle](#)< [YieldTermStructure](#) >(), const [Date](#) &stub=[Date](#)(), bool fromEnd=true)

7.221 FloatingRateCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/floatingratecoupon.hpp>
```

Inheritance diagram for FloatingRateCoupon:

7.221.1 Detailed Description

Coupon paying a variable rate

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **FloatingRateCoupon** ([Real](#) nominal, const [Date](#) &paymentDate, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)())

Coupon interface

- [Rate](#) **rate** () const
accrued rate
- [Real](#) **accruedAmount** (const [Date](#) &) const
accrued amount at the given date

Inspectors

- [Integer](#) **fixingDays** () const
fixing days
- virtual [Spread](#) **spread** () const
spread paid over the fixing of the underlying index
- virtual [Rate](#) **indexFixing** () const =0
fixing of the underlying index
- virtual [Date](#) **fixingDate** () const =0
fixing date

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- virtual [Rate](#) **convexityAdjustment** ([Rate](#) fixing) const
convexity adjustment for the given index fixing

Protected Attributes

- [Integer](#) fixingDays_
- [Spread](#) spread_

7.222 Floor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp>
```

Inheritance diagram for Floor:

7.222.1 Detailed Description

Concrete floor class.

Public Member Functions

- **Floor** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &floatingLeg, const std::vector< [Rate](#) > &exerciseRates, const [Handle](#)< [YieldTermStructure](#) > &termStructure, const boost::shared_ptr< [PricingEngine](#) > &engine)

7.223 FloorTruncation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for FloorTruncation:

7.223.1 Detailed Description

[Floor](#) truncation.

Public Member Functions

- **FloorTruncation** ([Integer](#) precision, [Integer](#) digit=5)

7.224 ForwardEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Forward/forwardengine.hpp>
```

Inheritance diagram for ForwardEngine:

7.224.1 Detailed Description

```
template<class ArgumentsType, class ResultsType> class QuantLib::ForwardEngine<ArgumentsType, ResultsType >
```

Forward engine base class.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **ForwardEngine** (const boost::shared_ptr< [GenericEngine](#)< ArgumentsType, ResultsType > &)
- void **setOriginalArguments** () const
- void **calculate** () const
- void **getOriginalResults** () const

Protected Attributes

- boost::shared_ptr< [GenericEngine](#)< ArgumentsType, ResultsType > > **originalEngine_**
- ArgumentsType * **originalArguments_**
- const ResultsType * **originalResults_**

7.225 ForwardFlat Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/forwardflatinterpolation.hpp>
```

7.225.1 Detailed Description

Forward-flat interpolation factory and traits.

Public Types

- enum { **global** = 0 }

Public Member Functions

- template<class I1, class I2> [Interpolation](#) **interpolate** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin) const

7.226 ForwardFlatInterpolation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/forwardflatinterpolation.hpp>
```

Inheritance diagram for ForwardFlatInterpolation:

7.226.1 Detailed Description

Forward-flat interpolation between discrete points.

Public Member Functions

- `template<class I1, class I2> ForwardFlatInterpolation (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)`

7.226.2 Constructor & Destructor Documentation

7.226.2.1 [ForwardFlatInterpolation](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the x values must be sorted.

7.227 ForwardOptionArguments Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-  
Engines/Forward/forwardengine.hpp>
```

7.227.1 Detailed Description

```
template<class ArgumentsType> class QuantLib::ForwardOptionArguments< Arguments-  
Type >
```

Arguments for forward (strike-resetting) option calculation

Public Member Functions

- void `validate ()` const

Public Attributes

- [Real](#) `moneyness`
- [Date](#) `resetDate`

7.228 ForwardPerformanceEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Forward/forwardperformanceengine.hpp>
```

Inheritance diagram for ForwardPerformanceEngine:

7.228.1 Detailed Description

```
template<class ArgumentsType, class ResultsType> class QuantLib::ForwardPerformanceEngine< ArgumentsType, ResultsType >
```

Forward performance engine.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **ForwardPerformanceEngine** (const boost::shared_ptr< [GenericEngine](#)< ArgumentsType, ResultsType > > &)
- void **calculate** () const
- void **getOriginalResults** () const

7.229 ForwardRate Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bootstraptraits.hpp>
```

7.229.1 Detailed Description

Forward-curve traits.

Static Public Member Functions

- [Rate](#) initialValue ()
- [Rate](#) initialGuess ()
- [Rate](#) guess (const [YieldTermStructure](#) *c, const [Date](#) &d)
- [Rate](#) minValAfter ([Size](#), const std::vector< [Real](#) > &)
- [Rate](#) maxValAfter ([Size](#), const std::vector< [Real](#) > &)
- void updateGuess (std::vector< [Rate](#) > &data, [Rate](#) forward, [Size](#) i)

7.230 ForwardRateStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/forwardstructure.hpp>
```

Inheritance diagram for ForwardRateStructure:

7.230.1 Detailed Description

Forward rate term structure.

This abstract class acts as an adapter to [TermStructure](#) allowing the programmer to implement only the `forwardImpl(const Date&, bool)` method in derived classes. Zero yields and discounts are calculated from forwards.

Rates are assumed to be annual continuous compounding.

Public Member Functions

Constructors

See the [TermStructure](#) documentation for issues regarding constructors.

- [ForwardRateStructure](#) ()
- [ForwardRateStructure](#) (const [Date](#) &referenceDate)
- [ForwardRateStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)

Protected Member Functions

YieldTermStructure implementation

- [DiscountFactor](#) `discountImpl` ([Time](#)) const
- virtual [Rate](#) `forwardImpl` ([Time](#)) const =0
instantaneous forward-rate calculation
- virtual [Rate](#) `zeroYieldImpl` ([Time](#)) const

7.230.2 Member Function Documentation

7.230.2.1 [DiscountFactor](#) `discountImpl` ([Time](#)) const [protected, virtual]

Returns the discount factor for the given date calculating it from the instantaneous forward rate.

Implements [YieldTermStructure](#).

Reimplemented in [CompoundForward](#).

7.230.2.2 [Rate](#) `zeroYieldImpl` ([Time](#)) const [protected, virtual]

Returns the zero yield rate for the given date calculating it from the instantaneous forward rate.

Warning:

This is just a default, highly inefficient and possibly wildly inaccurate implementation. Derived classes should implement their own `zeroYield` method.

Reimplemented in [CompoundForward](#), [InterpolatedForwardCurve](#), and [ForwardSpreaded-TermStructure](#).

7.231 ForwardSpreadedTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/forwardspreadedtermstructure.hpp>
```

Inheritance diagram for ForwardSpreadedTermStructure:

7.231.1 Detailed Description

Term structure with added spread on the instantaneous forward rate.

Note:

This term structure will remain linked to the original structure, i.e., any changes in the latter will be reflected in this structure as well.

Test

- the correctness of the returned values is tested by checking them against numerical calculations.
- observability against changes in the underlying term structure and in the added spread is checked.

Public Member Functions

- **ForwardSpreadedTermStructure** (const [Handle](#)< [YieldTermStructure](#) > &, const [Handle](#)< [Quote](#) > &spread)

YieldTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates
- [Time](#) [maxTime](#) () const
the latest time for which the curve can return rates

Protected Member Functions

- [Rate](#) [forwardImpl](#) ([Time](#)) const
returns the spreaded forward rate
- [Rate](#) [zeroYieldImpl](#) ([Time](#)) const
returns the spreaded zero yield rate

7.231.2 Member Function Documentation

7.231.2.1 [Rate](#) zeroYieldImpl ([Time](#)) const [protected, virtual]

returns the spreaded zero yield rate

Warning:

This method must disappear should the spread become a curve

Reimplemented from [ForwardRateStructure](#).

7.232 ForwardVanillaOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/forwardvanillaoption.hpp>
```

Inheritance diagram for ForwardVanillaOption:

7.232.1 Detailed Description

Forward version of a vanilla option.

Public Types

- typedef [ForwardOptionArguments](#)< VanillaOption::arguments > **arguments**
- typedef VanillaOption::results **results**
- typedef [ForwardEngine](#)< VanillaOption::arguments, VanillaOption::results > **engine**

Public Member Functions

- **ForwardVanillaOption** ([Real](#) moneyness, [Date](#) resetDate, const boost::shared_ptr< [StochasticProcess](#) > &stochProc, const boost::shared_ptr< [StrikedTypePayoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const boost::shared_ptr< [PricingEngine](#) > &engine)
- void [setupArguments](#) ([Arguments](#) *) const

Protected Member Functions

- void [performCalculations](#) () const

7.232.2 Member Function Documentation

7.232.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

7.232.2.2 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [OneAssetStrikedOption](#).

7.233 FraRateHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp>
```

Inheritance diagram for FraRateHelper:

7.233.1 Detailed Description

Forward rate agreement.

Warning:

This class assumes that the reference date does not change between calls of [setTermStructure\(\)](#).

Todo

convexity adjustment should be implemented.

Public Member Functions

- **FraRateHelper** (const [Handle](#)< [Quote](#) > &rate, [Integer](#) monthsToStart, [Integer](#) monthsToEnd, [Integer](#) settlementDays, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **FraRateHelper** ([Rate](#) rate, [Integer](#) monthsToStart, [Integer](#) monthsToEnd, [Integer](#) settlementDays, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **Real impliedQuote** () const
- **DiscountFactor discountGuess** () const
- void **setTermStructure** ([YieldTermStructure](#) *)
sets the term structure to be used for pricing
- **Date latestDate** () const
latest relevant date

7.233.2 Member Function Documentation

7.233.2.1 void setTermStructure ([YieldTermStructure](#) *) [virtual]

sets the term structure to be used for pricing

Warning:

Being a pointer and not a shared_ptr, the term structure is not guaranteed to remain allocated for the whole life of the rate helper. It is responsibility of the programmer to ensure that the pointer remains valid. It is advised that rate helpers be used only in term structure constructors, setting the term structure to **this**, i.e., the one being constructed.

Reimplemented from [RateHelper](#).

7.233.2.2 [Date](#) latestDate () const [virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implements [RateHelper](#).

7.234 FRFCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for FRFCurrency:

7.234.1 Detailed Description

French franc.

The ISO three-letter code is FRF; the numeric code is 250. It is divided in 100 centimes.

7.235 FuturesRateHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp>
```

Inheritance diagram for FuturesRateHelper:

7.235.1 Detailed Description

Interest-rate futures.

Warning:

This class assumes that the reference date does not change between calls of [setTermStructure\(\)](#).

Public Member Functions

- **FuturesRateHelper** (const [Handle](#)< [Quote](#) > &price, const [Date](#) &immDate, [Integer](#) nMonths, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **FuturesRateHelper** (const [Handle](#)< [Quote](#) > &price, const [Date](#) &immDate, const [Date](#) &matDate, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **FuturesRateHelper** ([Real](#) price, const [Date](#) &immDate, [Integer](#) nMonths, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter)
- **Real impliedQuote** () const
- **DiscountFactor discountGuess** () const
- **Date latestDate** () const

latest relevant date

7.235.2 Member Function Documentation

7.235.2.1 [Date](#) latestDate () const [virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implements [RateHelper](#).

7.236 G2 Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactor-Models/g2.hpp>
```

Inheritance diagram for G2:

7.236.1 Detailed Description

Two-additive-factor gaussian model class.

This class implements a two-additive-factor model defined by

$$dr_t = \varphi(t) + x_t + y_t$$

where x_t and y_t are defined by

$$dx_t = -ax_t dt + \sigma dW_t^1, x_0 = 0$$

$$dy_t = -by_t dt + \sigma dW_t^2, y_0 = 0$$

and $dW_t^1 dW_t^2 = \rho dt$.

Bug

This class was not tested enough to guarantee its functionality.

Public Member Functions

- **G2** (const [Handle< YieldTermStructure >](#) &termStructure, [Real](#) a=0.1, [Real](#) sigma=0.01, [Real](#) b=0.1, [Real](#) eta=0.01, [Real](#) rho=-0.75)
- [boost::shared_ptr< ShortRateDynamics >](#) **dynamics** () const
Returns the short-rate dynamics.
- [Real](#) **discountBondOption** ([Option::Type](#) type, [Real](#) strike, [Time](#) maturity, [Time](#) bond-Maturity) const
- [Real](#) **swaption** (const [Swaption::arguments](#) &arguments, [Real](#) range, [Size](#) intervals) const
- [DiscountFactor](#) **discount** ([Time](#) t) const
Implied discount curve.

Protected Member Functions

- void **generateArguments** ()
- [Real](#) **A** ([Time](#) t, [Time](#) T) const
- [Real](#) **B** ([Real](#) x, [Time](#) t) const

Friends

- class **SwaptionPricingFunction**

7.237 G2::FittingParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactor-Models/g2.hpp>
```

Inheritance diagram for G2::FittingParameter:

7.237.1 Detailed Description

Analytical term-structure fitting parameter $\varphi(t)$.

$\varphi(t)$ is analytically defined by

$$\varphi(t) = f(t) + \frac{1}{2} \left(\frac{\sigma(1 - e^{-at})}{a} \right)^2 + \frac{1}{2} \left(\frac{\eta(1 - e^{-bt})}{b} \right)^2 + \rho \frac{\sigma(1 - e^{-at})}{a} \frac{\eta(1 - e^{-bt})}{b},$$

where $f(t)$ is the instantaneous forward rate at t .

Public Member Functions

- **FittingParameter** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) a, [Real](#) sigma, [Real](#) b, [Real](#) eta, [Real](#) rho)

7.238 G2SwaptionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/g2swaptionengine.hpp>
```

Inheritance diagram for G2SwaptionEngine:

7.238.1 Detailed Description

Swaption priced by means of the Black formula

Public Member Functions

- **G2SwaptionEngine** (const boost::shared_ptr< [G2](#) > &mod, [Real](#) range, [Size](#) intervals)
- void **calculate** () const

7.239 GammaFunction Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gammadistribution.hpp>
```

7.239.1 Detailed Description

Gamma function class.

This is a function defined by

$$\Gamma(z) = \int_0^{\infty} t^{z-1} e^{-t} dt$$

The implementation of the algorithm was inspired by "Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery, chapter 6

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- [Real](#) logValue ([Real](#) x) const

7.240 GapPayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for GapPayoff:

7.240.1 Detailed Description

Binary gap payoff.

Public Member Functions

- **GapPayoff** (Option::Type type, [Real](#) strike, [Real](#) strikePayoff)
- [Real](#) **operator()** ([Real](#) price) const
- [Real](#) **strikePayoff** () const

7.241 GaussChebyshev2thIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussChebyshev2thIntegration:

7.241.1 Detailed Description

Gauss-Chebyshev integration second kind.

This class performs a 1-dimensional Gauss-Chebyshev integration.

$$\int_{-1}^1 f(x) dx$$

The weighting function is

$$w(x) = (1 - x^2)^{1/2}$$

Public Member Functions

- **GaussChebyshev2thIntegration** ([Size n](#))

7.242 GaussChebyshevIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussChebyshevIntegration:

7.242.1 Detailed Description

Gauss-Chebyshev integration.

This class performs a 1-dimensional Gauss-Chebyshev integration.

$$\int_{-1}^1 f(x) dx$$

The weighting function is

$$w(x) = (1 - x^2)^{-1/2}$$

Public Member Functions

- **GaussChebyshevIntegration** ([Size](#) n)

7.243 GaussGegenbauerIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussGegenbauerIntegration:

7.243.1 Detailed Description

Gauss-Gegenbauer integration.

This class performs a 1-dimensional Gauss-Gegenbauer integration.

$$\int_{-1}^1 f(x) dx$$

The weighting function is

$$w(x) = (1 - x^2)^{\lambda-1/2}$$

Public Member Functions

- **GaussGegenbauerIntegration** ([Size](#) n, [Real](#) lambda)

7.244 GaussHermiteIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussHermiteIntegration:

7.244.1 Detailed Description

generalized Gauss-Hermite integration

This class performs a 1-dimensional Gauss-Hermite integration.

$$\int_{-\infty}^{\infty} f(x) dx$$

The weighting function is

$$w(x; \mu) = |x|^{2\mu} \exp -x * x$$

and

$$\mu > -0.5$$

Public Member Functions

- **GaussHermiteIntegration** ([Size](#) n, [Real](#) mu=0.0)

7.245 GaussHermitePolynomial Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp>`

Inheritance diagram for GaussHermitePolynomial:

7.245.1 Detailed Description

Gauss-Hermite polynomial.

Public Member Functions

- **GaussHermitePolynomial** ([Real](#) mu=0.0)
- [Real](#) **mu_0** () const
- [Real](#) **alpha** ([Size](#) i) const
- [Real](#) **beta** ([Size](#) i) const
- [Real](#) **w** ([Real](#) x) const

7.246 GaussHyperbolicIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussHyperbolicIntegration:

7.246.1 Detailed Description

Gauss-Hyperbolic integration.

This class performs a 1-dimensional Gauss-Hyperbolic integration.

$$\int_{-\inf}^{\inf} f(x) dx$$

The weighting function is

$$w(x) = 1/\cosh(x)$$

Public Member Functions

- **GaussHyperbolicIntegration** ([Size](#) n)

7.247 GaussHyperbolicPolynomial Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp>
```

Inheritance diagram for GaussHyperbolicPolynomial:

7.247.1 Detailed Description

Gauss hyperbolic polynomial.

Public Member Functions

- [Real](#) **mu_0** () const
- [Real](#) **alpha** ([Size](#) i) const
- [Real](#) **beta** ([Size](#) i) const
- [Real](#) **w** ([Real](#) x) const

7.248 GaussianOrthogonalPolynomial Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp>
```

Inheritance diagram for GaussianOrthogonalPolynomial:

7.248.1 Detailed Description

orthogonal polynomial for Gaussian quadratures

References: Gauss quadratures and orthogonal polynomials

G.H. Gloub and J.H. Welsch: Calculation of Gauss quadrature rule. Math. Comput. 23 (1986), 221-230

"Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery,

The polynomials are defined by the three-term recurrence relation

$$P_{k+1}(x) = (x - \alpha_k)P_k(x) - \beta_k P_{k-1}(x)$$

and

$$\mu_0 = \int w(x)dx$$

Public Member Functions

- virtual [Real](#) **mu_0** () const =0
- virtual [Real](#) **alpha** ([Size](#) i) const =0
- virtual [Real](#) **beta** ([Size](#) i) const =0
- virtual [Real](#) **w** ([Real](#) x) const =0

7.249 GaussianQuadrature Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussianQuadrature:

7.249.1 Detailed Description

Integral of a 1-dimensional function using the Gauss quadratures method.

References: Gauss quadratures and orthogonal polynomials

G.H. Gloub and J.H. Welsch: Calculation of Gauss quadrature rule. Math. Comput. 23 (1986), 221-230

"Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery,

Test

the correctness of the result is tested by checking it against known good values.

Public Member Functions

- **GaussianQuadrature** ([Size](#) n, const [GaussianOrthogonalPolynomial](#) &p)
- **template<class F> Real operator()** (const F &f) const
- **[Size](#) order** () const

7.250 GaussianStatistics Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianstatistics.hpp>
```

7.250.1 Detailed Description

template<class Stat> class QuantLib::GaussianStatistics< Stat >

Statistics tool for gaussian-assumption risk measures.

It can calculate gaussian assumption risk measures (e.g.: value-at-risk, expected shortfall, etc.) based on the mean and variance provided by the template class

Public Member Functions

- **GaussianStatistics** (const Stat &s)

Gaussian risk measures

- **Real gaussianDownsideVariance** () const
- **Real gaussianDownsideDeviation** () const
- **Real gaussianRegret** (Real target) const
- **Real gaussianPercentile** (Real percentile) const
- **Real gaussianTopPercentile** (Real percentile) const
- **Real gaussianPotentialUpside** (Real percentile) const
gaussian-assumption Potential-Upside at a given percentile
- **Real gaussianValueAtRisk** (Real percentile) const
gaussian-assumption Value-At-Risk at a given percentile
- **Real gaussianExpectedShortfall** (Real percentile) const
gaussian-assumption Expected Shortfall at a given percentile
- **Real gaussianShortfall** (Real target) const
gaussian-assumption Shortfall (observations below target)
- **Real gaussianAverageShortfall** (Real target) const
gaussian-assumption Average Shortfall (averaged shortfallness)

7.250.2 Member Function Documentation

7.250.2.1 **Real gaussianDownsideVariance** () const

returns the downside variance, defined as

$$\frac{N}{N-1} \times \frac{\sum_{i=1}^N \theta \times x_i^2}{\sum_{i=1}^N w_i}$$

, where $\theta = 0$ if $x > 0$ and $\theta = 1$ if $x < 0$

7.250.2.2 Real gaussianDownsideDeviation () const

returns the downside deviation, defined as the square root of the downside variance.

7.250.2.3 Real gaussianRegret (Real target) const

returns the variance of observations below target

$$\frac{\sum w_i (\min(0, x_i - \text{target}))^2}{\sum w_i}.$$

See Dembo, Freeman "The Rules Of Risk", Wiley (2001)

7.250.2.4 Real gaussianPercentile (Real percentile) const

gaussian-assumption y-th percentile, defined as the value x such that

$$y = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^x \exp(-u^2/2) du$$

7.250.2.5 Real gaussianTopPercentile (Real percentile) const

Precondition:

percentile must be in range (0%-100%) extremes excluded

7.250.2.6 Real gaussianPotentialUpside (Real percentile) const

gaussian-assumption Potential-Upside at a given percentile

Precondition:

percentile must be in range [90%-100%)

7.250.2.7 Real gaussianValueAtRisk (Real percentile) const

gaussian-assumption Value-At-Risk at a given percentile

Precondition:

percentile must be in range [90%-100%)

7.250.2.8 Real gaussianExpectedShortfall (Real percentile) const

gaussian-assumption Expected Shortfall at a given percentile

Assuming a gaussian distribution it returns the expected loss in case that the loss exceeded a VaR threshold,

$$E[x \mid x < \text{VaR}(p)],$$

that is the average of observations below the given percentile p . Also known as conditional value-at-risk.

See Artzner, Delbaen, Eber and Heath, "Coherent measures of risk", Mathematical Finance 9 (1999)

7.251 GaussJacobiIntegration Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

Inheritance diagram for GaussJacobiIntegration:

7.251.1 Detailed Description

Gauss-Jacobi integration.

This class performs a 1-dimensional Gauss-Jacobi integration.

$$\int_{-1}^1 f(x) dx$$

The weighting function is

$$w(x; \alpha, \beta) = (1 - x)^\alpha (1 + x)^\beta$$

Public Member Functions

- **GaussJacobiIntegration** ([Size](#) n, [Real](#) alpha, [Real](#) beta)

7.252 GaussJacobiPolynomial Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp>
```

Inheritance diagram for GaussJacobiPolynomial:

7.252.1 Detailed Description

Gauss-Jacobi polynomial.

Public Member Functions

- **GaussJacobiPolynomial** ([Real](#) alpha, [Real](#) beta)
- [Real](#) **mu_0** () const
- [Real](#) **alpha** ([Size](#) i) const
- [Real](#) **beta** ([Size](#) i) const
- [Real](#) **w** ([Real](#) x) const

7.253 GaussLaguerreIntegration Class Reference

#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>

Inheritance diagram for GaussLaguerreIntegration:

7.253.1 Detailed Description

generalized Gauss-Laguerre integration

This class performs a 1-dimensional Gauss-Laguerre integration.

$$\int_0^{\text{inf}} f(x) dx$$

The weighting function is

$$w(x; s) = x^s \exp -x$$

and

$$s > -1$$

Public Member Functions

- GaussLaguerreIntegration ([Size](#) n, [Real](#) s=0.0)

7.254 GaussLaguerrePolynomial Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp>
```

Inheritance diagram for GaussLaguerrePolynomial:

7.254.1 Detailed Description

Gauss-Laguerre polynomial.

Public Member Functions

- **GaussLaguerrePolynomial** ([Real](#) s=0.0)
- [Real](#) **mu_0** () const
- [Real](#) **alpha** ([Size](#) i) const
- [Real](#) **beta** ([Size](#) i) const
- [Real](#) **w** ([Real](#) x) const

7.255 GaussLegendreIntegration Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>`

Inheritance diagram for GaussLegendreIntegration:

7.255.1 Detailed Description

Gauss-Legendre integration.

This class performs a 1-dimensional Gauss-Legendre integration.

$$\int_{-1}^1 f(x) dx$$

The weighting function is

$$w(x) = 1$$

Public Member Functions

- **GaussLegendreIntegration** ([Size](#) n)

7.256 GBPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for GBPCurrency:

7.256.1 Detailed Description

British pound sterling.

The ISO three-letter code is GBP; the numeric code is 826. It is divided into 100 pence.

7.257 GBPLibor Class Reference

#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/gbplibor.hpp>

Inheritance diagram for GBPLibor:

7.257.1 Detailed Description

GBP LIBOR rate

Pound Sterling LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Public Member Functions

- **GBPLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual365Fixed](#)())

7.258 GeneralStatistics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/generalstatistics.hpp>
```

7.258.1 Detailed Description

Statistics tool.

This class accumulates a set of data and returns their statistics (e.g: mean, variance, skewness, kurtosis, error estimation, percentile, etc.) based on the empirical distribution (no gaussian assumption)

It doesn't suffer the numerical instability problem of [IncrementalStatistics](#). The downside is that it stores all samples, thus increasing the memory requirements.

Public Member Functions

Inspectors

- [Size samples](#) () const
number of samples collected
- const std::vector< std::pair< [Real](#), [Real](#) > > & [data](#) () const
collected data
- [Real weightSum](#) () const
sum of data weights
- [Real mean](#) () const
- [Real variance](#) () const
- [Real standardDeviation](#) () const
- [Real errorEstimate](#) () const
- [Real skewness](#) () const
- [Real kurtosis](#) () const
- [Real min](#) () const
- [Real max](#) () const
- template<class Func, class Predicate> std::pair< [Real](#), [Size](#) > [expectationValue](#) (const Func &f, const Predicate &inRange) const
- [Real percentile](#) ([Real](#) y) const
- [Real topPercentile](#) ([Real](#) y) const

Modifiers

- void [add](#) ([Real](#) value, [Real](#) weight=1.0)
adds a datum to the set, possibly with a weight
- template<class DataIterator> void [addSequence](#) (DataIterator begin, DataIterator end)
adds a sequence of data to the set, with default weight
- template<class DataIterator, class WeightIterator> void [addSequence](#) (DataIterator begin, DataIterator end, WeightIterator wbegin)
adds a sequence of data to the set, each with its weight
- void [reset](#) ()

resets the data to a null set

- void `sort()` const
sort the data set in increasing order

7.258.2 Member Function Documentation

7.258.2.1 `Real mean()` const

returns the mean, defined as

$$\langle x \rangle = \frac{\sum w_i x_i}{\sum w_i}.$$

7.258.2.2 `Real variance()` const

returns the variance, defined as

$$\sigma^2 = \frac{N}{N-1} \langle (x - \langle x \rangle)^2 \rangle.$$

7.258.2.3 `Real standardDeviation()` const

returns the standard deviation σ , defined as the square root of the variance.

7.258.2.4 `Real errorEstimate()` const

returns the error estimate on the mean value, defined as $\epsilon = \sigma / \sqrt{N}$.

7.258.2.5 `Real skewness()` const

returns the skewness, defined as

$$\frac{N^2}{(N-1)(N-2)} \frac{\langle (x - \langle x \rangle)^3 \rangle}{\sigma^3}.$$

The above evaluates to 0 for a Gaussian distribution.

7.258.2.6 `Real kurtosis()` const

returns the excess kurtosis, defined as

$$\frac{N^2(N+1)}{(N-1)(N-2)(N-3)} \frac{\langle (x - \langle x \rangle)^4 \rangle}{\sigma^4} - \frac{3(N-1)^2}{(N-2)(N-3)}.$$

The above evaluates to 0 for a Gaussian distribution.

7.258.2.7 Real min () const

returns the minimum sample value

7.258.2.8 Real max () const

returns the maximum sample value

7.258.2.9 std::pair<Real,Size> expectationValue (const Func & f, const Predicate & inRange) const

Expectation value of a function f on a given range \mathcal{R} , i.e.,

$$E[f | \mathcal{R}] = \frac{\sum_{x_i \in \mathcal{R}} f(x_i) w_i}{\sum_{x_i \in \mathcal{R}} w_i}.$$

The range is passed as a boolean function returning `true` if the argument belongs to the range or `false` otherwise.

The function returns a pair made of the result and the number of observations in the given range.

7.258.2.10 Real percentile (Real y) const

y -th percentile, defined as the value \bar{x} such that

$$y = \frac{\sum_{x_i < \bar{x}} w_i}{\sum_i w_i}$$

Precondition:

y must be in the range $(0 - 1]$.

7.258.2.11 Real topPercentile (Real y) const

y -th top percentile, defined as the value \bar{x} such that

$$y = \frac{\sum_{x_i > \bar{x}} w_i}{\sum_i w_i}$$

Precondition:

y must be in the range $(0 - 1]$.

7.258.2.12 void add (Real value, Real weight = 1.0)

adds a datum to the set, possibly with a weight

Precondition:

weights must be positive or null

7.259 GenericEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/pricingengine.hpp>
```

Inheritance diagram for GenericEngine:

7.259.1 Detailed Description

```
template<class ArgumentsType, class ResultsType> class QuantLib::GenericEngine<
ArgumentsType, ResultsType >
```

template base class for option pricing engines

Derived engines only need to implement the calculate() method.

Public Member Functions

- [Arguments](#) * arguments () const
- const [Results](#) * results () const
- void reset () const

Protected Attributes

- ArgumentsType arguments_
- ResultsType results_

7.260 GenericModelEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/genericmodelengine.hpp>
```

Inheritance diagram for GenericModelEngine:

7.260.1 Detailed Description

```
template<class ModelType, class ArgumentsType, class ResultsType> class QuantLib::GenericModelEngine< ModelType, ArgumentsType, ResultsType >
```

Base class for some pricing engine on a particular model.

Derived engines only need to implement the `calculate()` method

Public Member Functions

- **GenericModelEngine** (const boost::shared_ptr< ModelType > &model)
- void **setModel** (const boost::shared_ptr< ModelType > &model)
- virtual void **update** ()

Protected Attributes

- boost::shared_ptr< ModelType > **model_**

7.260.2 Member Function Documentation

7.260.2.1 virtual void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

Reimplemented in [LatticeShortRateModelEngine](#), [LatticeShortRateModelEngine< CapFloor::arguments, CapFloor::results >](#), and [LatticeShortRateModelEngine< Swaption::arguments, Swaption::results >](#).

7.261 GenericRiskStatistics Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/riskstatistics.hpp>
```

7.261.1 Detailed Description

template<class S> class QuantLib::GenericRiskStatistics< S >

empirical-distribution risk measures

This class wraps a somewhat generic statistic tool and adds a number of risk measures (e.g.: value-at-risk, expected shortfall, etc.) based on the data distribution as reported by the underlying tool.

Todo

add historical annualized volatility

Public Member Functions

- [Real semiVariance](#) () const
- [Real semiDeviation](#) () const
- [Real downsideVariance](#) () const
- [Real downsideDeviation](#) () const
- [Real regret](#) ([Real](#) target) const
- [Real potentialUpside](#) ([Real](#) percentile) const
potential upside (the reciprocal of VAR) at a given percentile
- [Real valueAtRisk](#) ([Real](#) percentile) const
value-at-risk at a given percentile
- [Real expectedShortfall](#) ([Real](#) percentile) const
expected shortfall at a given percentile
- [Real shortfall](#) ([Real](#) target) const
- [Real averageShortfall](#) ([Real](#) target) const

7.261.2 Member Function Documentation

7.261.2.1 [Real semiVariance](#) () const

returns the variance of observations below the mean,

$$\frac{N}{N-1} \mathbb{E} \left[(x - \langle x \rangle)^2 \mid x < \langle x \rangle \right].$$

See Markowitz (1959).

7.261.2.2 [Real semiDeviation](#) () const

returns the semi deviation, defined as the square root of the semi variance.

7.261.2.3 Real downsideVariance () const

returns the variance of observations below 0.0,

$$\frac{N}{N-1} E[x^2 \mid x < 0].$$

7.261.2.4 Real downsideDeviation () const

returns the downside deviation, defined as the square root of the downside variance.

7.261.2.5 Real regret (Real target) const

returns the variance of observations below target,

$$\frac{N}{N-1} E[(x - t)^2 \mid x < t].$$

See Dembo and Freeman, "The Rules Of Risk", Wiley (2001).

7.261.2.6 Real potentialUpside (Real centile) const

potential upside (the reciprocal of VAR) at a given percentile

Precondition:

percentile must be in range [90%-100%)

7.261.2.7 Real valueAtRisk (Real centile) const

value-at-risk at a given percentile

Precondition:

percentile must be in range [90%-100%)

7.261.2.8 Real expectedShortfall (Real percentile) const

expected shortfall at a given percentile

returns the expected loss in case that the loss exceeded a VaR threshold,

$$E[x \mid x < \text{VaR}(p)],$$

that is the average of observations below the given percentile p . Also know as conditional value-at-risk.

See Artzner, Delbaen, Eber and Heath, "Coherent measures of risk", Mathematical Finance 9 (1999)

7.261.2.9 **Real** shortfall (**Real** *target*) const

probability of missing the given target, defined as

$$E[\Theta \mid (-\infty, \infty)]$$

where

$$\Theta(x) = \begin{cases} 1 & x < t \\ 0 & x \geq t \end{cases}$$

7.261.2.10 **Real** averageShortfall (**Real** *target*) const

averaged shortfallness, defined as

$$E[t - x \mid x < t]$$

7.262 GeometricBrownianMotionProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/geometricbrownianprocess.hpp>
```

Inheritance diagram for GeometricBrownianMotionProcess:

7.262.1 Detailed Description

Geometric brownian-motion process.

This class describes the stochastic process governed by

$$dS(t, S) = \mu S dt + \sigma S dW_t.$$

Public Member Functions

- **GeometricBrownianMotionProcess** (double initialValue, double mue, double sigma)
- **Real x0** () const
returns the initial value of the state variable
- **Real drift** (Time t, Real x) const
returns the drift part of the equation, i.e. $\mu(t, x_t)$
- **Real diffusion** (Time t, Real x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$

Protected Attributes

- double **initialValue_**
- double **mue_**
- double **sigma_**

7.263 Germany Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/germany.hpp>
```

Inheritance diagram for Germany:

7.263.1 Detailed Description

German calendars.

Public holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday
- Easter Monday
- Ascension Thursday
- Whit Monday
- Corpus Christi
- Labour Day, May 1st
- National Day, October 3rd
- Christmas Eve, December 24th
- Christmas, December 25th
- Boxing Day, December 26th
- New Year's Eve, December 31st

Holidays for the Frankfurt [Stock](http://deutsche-boerse.com/) exchange (data from <http://deutsche-boerse.com/>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday
- Easter Monday
- Labour Day, May 1st
- Christmas' Eve, December 24th
- Christmas, December 25th
- Christmas Holiday, December 26th
- New Year's Eve, December 31st

Holidays for the Xetra exchange (data from <http://deutsche-boerse.com/>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday
- Easter Monday
- Labour Day, May 1st
- Christmas' Eve, December 24th
- Christmas, December 25th
- Christmas Holiday, December 26th
- New Year's Eve, December 31st

Holidays for the Eurex exchange (data from <http://www.eurexchange.com/index.html>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday
- Easter Monday
- Labour Day, May 1st
- Christmas' Eve, December 24th
- Christmas, December 25th
- Christmas Holiday, December 26th
- New Year's Eve, December 31st

Test

the correctness of the returned results is tested against a list of known holidays.

Public Types

- enum [Market](#) { [Settlement](#), [FrankfurtStockExchange](#), [Xetra](#), [Eurex](#) }
- German calendars.*

Public Member Functions

- **Germany** ([Market](#) market=FrankfurtStockExchange)

7.263.2 Member Enumeration Documentation

7.263.2.1 enum [Market](#)

German calendars.

Enumeration values:

Settlement generic settlement calendar

FrankfurtStockExchange Frankfurt stock-exchange.

Xetra Xetra.

Eurex Eurex.

7.264 GRDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for GRDCurrency:

7.264.1 Detailed Description

Greek drachma.

The ISO three-letter code is GRD; the numeric code is 300. It is divided in 100 lepta.

7.265 Greeks Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/option.hpp>
```

Inheritance diagram for Greeks:

7.265.1 Detailed Description

additional option results

Public Member Functions

- `void reset ()`

Public Attributes

- [Real](#) `delta`
- [Real](#) `gamma`
- [Real](#) `theta`
- [Real](#) `vega`
- [Real](#) `rho`
- [Real](#) `dividendRho`

7.266 HaltonRsg Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/haltonrsg.hpp>
```

7.266.1 Detailed Description

Halton low-discrepancy sequence generator.

Halton algorithm for low-discrepancy sequence. For more details see chapter 8, paragraph 2 of "Monte Carlo Methods in Finance", by Peter Jäckel

Test

- the correctness of the returned values is tested by reproducing known good values.
- the correctness of the returned values is tested by checking their discrepancy against known good values.

Public Types

- typedef [Sample< Array >](#) **sample_type**

Public Member Functions

- **HaltonRsg** ([Size](#) dimensionality, unsigned long seed=0, bool randomStart=true, bool randomShift=false)
- const [sample_type](#) & **nextSequence** () const
- const [sample_type](#) & **lastSequence** () const
- [Size](#) **dimension** () const

7.267 Handle Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/handle.hpp>
```

7.267.1 Detailed Description

template<class Type> class QuantLib::Handle< Type >

Globally accessible relinkable pointer.

An instance of this class can be relinked to another shared pointer: such change will be propagated to all the copies of the instance.

Precondition:

Class "Type" must inherit from [Observable](#)

Public Member Functions

- [Handle](#) (const boost::shared_ptr< Type > &h=boost::shared_ptr< Type >(), bool registerAsObserver=true)
- void [linkTo](#) (const boost::shared_ptr< Type > &, bool registerAsObserver=true)
- const boost::shared_ptr< Type > & [currentLink](#) () const
dereferencing
- const boost::shared_ptr< Type > & **operator** → () const
- bool [empty](#) () const
Checks if the contained shared pointer points to anything.

7.267.2 Constructor & Destructor Documentation

7.267.2.1 [Handle](#) (const boost::shared_ptr< Type > &h = boost::shared_ptr< Type >(), bool registerAsObserver = true) [explicit]

Warning:

see the documentation of the [Link](#) class for issues relatives to registerAsObserver.

7.267.3 Member Function Documentation

7.267.3.1 void [linkTo](#) (const boost::shared_ptr< Type > &, bool registerAsObserver = true)

Warning:

see the documentation of the [Link](#) class for issues relatives to registerAsObserver.

7.268 Helsinki Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/helsinki.hpp>
```

Inheritance diagram for Helsinki:

7.268.1 Detailed Description

Helsinki calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Epiphany, January 6th
- Good Friday
- Easter Monday
- Ascension Thursday
- Labour Day, May 1st
- Midsummer Eve (Friday between June 18-24)
- Independence Day, December 6th
- Christmas Eve, December 24th
- Christmas, December 25th
- Boxing Day, December 26th

7.269 HestonModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactor-Models/hestonmodel.hpp>
```

Inheritance diagram for HestonModel:

7.269.1 Detailed Description

Heston model for the stochastic volatility of an asset.

References:

Heston, Steven L., 1993. A Closed-Form Solution for Options with Stochastic Volatility with Applications to [Bond](#) and [Currency](#) Options. The review of Financial Studies, Volume 6, Issue 2, 327-343.

Test

calibration is tested against known good values.

Public Member Functions

- **HestonModel** (const boost::shared_ptr< [HestonProcess](#) > &process)
- **Real theta** () const
- **Real kappa** () const
- **Real sigma** () const
- **Real rho** () const
- **Real v0** () const
- boost::shared_ptr< [NumericalMethod](#) > **tree** (const [TimeGrid](#) &) const

7.270 HestonModelHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/Calibration-  
Helpers/hestonmodelhelper.hpp>
```

Inheritance diagram for HestonModelHelper:

7.270.1 Detailed Description

calibration helper for Heston model

Public Member Functions

- **HestonModelHelper** (const [Period](#) &maturity, const [Calendar](#) &calendar, const [Real](#) s0, const [Real](#) strikePrice, const [Handle](#)< [Quote](#) > &volatility, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const [Handle](#)< [YieldTermStructure](#) > ÷ndYield, bool calibrateVolatility=false)
- void **addTimesTo** (std::list< [Time](#) > &) const
- [Real](#) **modelValue** () const
returns the price of the instrument according to the model
- [Real](#) **blackPrice** ([Real](#) volatility) const
- [Real](#) **calibrationError** ()
returns the error resulting from the model valuation
- [Time](#) **maturity** () const

7.271 HestonProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/hestonprocess.hpp>
```

Inheritance diagram for HestonProcess:

7.271.1 Detailed Description

Square-root stochastic-volatility Heston process.

This class describes the square root stochastic volatility process governed by

$$\begin{aligned} dS(t, S) &= \mu S dt + \sqrt{v} S dW_1 \\ dv(t, S) &= \kappa(\theta - v) dt + \sigma \sqrt{v} dW_2 \\ dW_1 dW_2 &= \rho dt \end{aligned}$$

Public Member Functions

- **HestonProcess** (const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const [Handle](#)< [YieldTermStructure](#) > ÷ndYield, const [Handle](#)< [Quote](#) > &s0, [Real](#) v0, [Real](#) kappa, [Real](#) theta, [Real](#) sigma, [Real](#) rho)
- [Size](#) size () const
returns the number of dimensions of the stochastic process
- [Disposable](#)< [Array](#) > [initialValues](#) () const
returns the initial values of the state variables
- [Disposable](#)< [Array](#) > [drift](#) ([Time](#) t, const [Array](#) &x) const
returns the drift part of the equation, i.e., $\mu(t, x_t)$
- [Disposable](#)< [Matrix](#) > [diffusion](#) ([Time](#) t, const [Array](#) &x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- [Disposable](#)< [Array](#) > [apply](#) (const [Array](#) &x0, const [Array](#) &dx) const
- [Real](#) s0 () const
- [Real](#) v0 () const
- [Real](#) rho () const
- [Real](#) kappa () const
- [Real](#) theta () const
- [Real](#) sigma () const
- const boost::shared_ptr< [YieldTermStructure](#) > & [dividendYield](#) () const
- const boost::shared_ptr< [YieldTermStructure](#) > & [riskFreeRate](#) () const
- [Time](#) time (const [Date](#) &) const

7.271.2 Member Function Documentation

7.271.2.1 [Disposable](#)<[Array](#)> [apply](#) (const [Array](#) &x0, const [Array](#) &dx) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented from [StochasticProcess](#).

7.271.2.2 [Time](#) time (const [Date](#) &) const [virtual]

returns the time value corresponding to the given date in the reference system of the stochastic process.

Note:

As a number of processes might not need this functionality, a default implementation is given which raises an exception.

Reimplemented from [StochasticProcess](#).

7.272 History Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/history.hpp>
```

7.272.1 Detailed Description

Container for historical data.

This class acts as a generic repository for a set of historical data. Single data can be accessed through their date, while sets of consecutive data can be accessed through iterators.

A history can contain null data, which can either be returned or skipped according to the chosen iterator type.

Example: [uses of history iterators](#)

Public Types

- `typedef boost::filter_iterator< DataValidator, const_iterator > const_valid_iterator`
bidirectional iterator on non-null history entries
- `typedef std::vector< Real >::const_iterator const_data_iterator`
random access iterator on historical data
- `typedef boost::filter_iterator< DataValidator, const_data_iterator > const_valid_data_iterator`
bidirectional iterator on non-null historical data

Public Member Functions

- [History](#) ()
- `template<class Iterator> History (const Date &firstDate, const Date &lastDate, Iterator begin, Iterator end)`
- `History (const Date &firstDate, const std::vector< Real > &values)`
- `History (const Date &firstDate, const Date &lastDate, const std::vector< Real > &values)`
- `History (const std::vector< Date > &dates, const std::vector< Real > &values)`

Inspectors

- `const Date & firstDate () const`
returns the first date for which a historical datum exists
- `const Date & lastDate () const`
returns the last date for which a historical datum exists
- `Size size () const`
returns the number of historical data including null ones

Historical data access

- **Real operator[]** (const **Date** &) const
returns the (possibly null) datum corresponding to the given date

Iterator access

Four different types of iterators are provided, namely, `const_iterator`, `const_valid_iterator`, `const_data_iterator`, and `const_valid_data_iterator`.

`const_iterator` and `const_valid_iterator` point to an `Entry` structure, the difference being that the latter only iterates over valid entries - i.e., entries whose data are not null. The same difference exists between `const_data_iterator` and `const_valid_data_iterator` which point directly to historical values without reference to the date they are associated to.

- **const_iterator begin** () const
- **const_iterator end** () const
- **const_iterator iterator** (const **Date** &d) const
- **const_valid_iterator vbegin** () const
- **const_valid_iterator vend** () const
- **const_valid_iterator valid_iterator** (const **Date** &d) const
- **const_data_iterator dbegin** () const
- **const_data_iterator dend** () const
- **const_data_iterator data_iterator** (const **Date** &d) const
- **const_valid_data_iterator vdbegin** () const
- **const_valid_data_iterator vdend** () const
- **const_valid_data_iterator valid_data_iterator** (const **Date** &d) const

7.272.2 Constructor & Destructor Documentation

7.272.2.1 **History** ()

Default constructor

7.272.2.2 **History** (const **Date** & *firstDate*, const **Date** & *lastDate*, Iterator *begin*, Iterator *end*)

This constructor initializes the history with the given set of values, corresponding to the date range between *firstDate* and *lastDate* included.

Precondition:

begin-end must equal the number of days from *firstDate* to *lastDate* included.

7.272.2.3 **History** (const **Date** & *firstDate*, const **Date** & *lastDate*, const std::vector< **Real** > & *values*)

This constructor initializes the history with the given set of values, corresponding to the date range between *firstDate* and *lastDate* included.

Precondition:

The size of *values* must equal the number of days from *firstDate* to *lastDate* included.

7.272.2.4 History (const std::vector< Date > & *dates*, const std::vector< Real > & *values*)

This constructor initializes the history with the given set of values, corresponding each to the element with the same index in the given set of dates. The whole date range between *dates*[0] and *dates*[N-1] will be automatically filled by inserting null values where a date is missing from the given set.

Precondition:

dates must be sorted.

There can be no pairs (*dates*[i],*values*[i]) and (*dates*[j],*values*[j]) such that *dates*[i] == *dates*[j] && *values*[i] != *values*[j]. Pairs with *dates*[i] == *dates*[j] && *values*[i] == *values*[j] are allowed; the duplicated entries will be discarded.

The size of *values* must equal the number of days from *firstDate* to *lastDate* included.

7.273 History::const_iterator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/history.hpp>
```

7.273.1 Detailed Description

random access iterator on history entries

Public Member Functions

- const [Entry](#) & **dereference** () const
- bool **equal** (const [const_iterator](#) &i) const
- void **increment** ()
- void **decrement** ()
- void **advance** ([BigInteger](#) n)
- [BigInteger](#) **distance_to** (const [const_iterator](#) &i) const

Friends

- class **History**

7.274 History::Entry Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/history.hpp>
```

7.274.1 Detailed Description

single datum in history

Public Member Functions

- const [Date](#) & **date** () const
- [Real](#) **value** () const

Friends

- class **const_iterator**

7.275 HKDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for HKDCurrency:

7.275.1 Detailed Description

Honk Kong dollar.

The ISO three-letter code is HKD; the numeric code is 344. It is divided in 100 cents.

7.276 HongKong Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/hongkong.hpp>
```

Inheritance diagram for HongKong:

7.276.1 Detailed Description

Hong Kong calendar.

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Ching Ming Festival, April 5th
- Good Friday
- Easter Monday
- Labor Day, May 1st
- SAR Establishment Day, July 1st
- National Day, October 1st
- Christmas, December 25th
- Boxing Day, December 26th
- Christmas Holiday, December 27th

Other holidays for which no rule is given (data available for 2004/2005 only:)

- Lunar New Year
- Chinese New Year
- Buddha's birthday
- Tuen NG Festival
- Mid-autumn fest
- Chung Yeung fest

Data from <http://www.hkex.com.hk>

7.277 HUFCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for HUFCurrency:

7.277.1 Detailed Description

Hungarian forint.

The ISO three-letter code is HUF; the numeric code is 348. It has no subdivisions.

7.278 HullWhite Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/hullwhite.hpp>
```

Inheritance diagram for HullWhite:

7.278.1 Detailed Description

Single-factor Hull-White (extended Vasicek) model class.

This class implements the standard single-factor Hull-White model defined by

$$dr_t = (\theta(t) - \alpha r_t)dt + \sigma dW_t$$

where α and σ are constants.

Test

calibration results are tested against cached values

Bug

When the term structure is relinked, the `r0` parameter of the underlying [Vasicek](#) model is not updated.

Public Member Functions

- **HullWhite** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) a=0.1, [Real](#) sigma=0.01)
- `boost::shared_ptr< NumericalMethod > tree` (const [TimeGrid](#) &grid) const
Return by default a trinomial recombining tree.
- `boost::shared_ptr< ShortRateDynamics > dynamics` () const
returns the short-rate dynamics
- **[Real](#) discountBondOption** ([Option::Type](#) type, [Real](#) strike, [Time](#) maturity, [Time](#) bond-Maturity) const

Protected Member Functions

- void **generateArguments** ()
- **[Real](#) A** ([Time](#) t, [Time](#) T) const

7.279 HullWhite::Dynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/hullwhite.hpp>
```

7.279.1 Detailed Description

Short-rate dynamics in the Hull-White model.

The short-rate is here

$$r_t = \varphi(t) + x_t$$

where $\varphi(t)$ is the deterministic time-dependent parameter used for term-structure fitting and x_t is the state variable following an Ornstein-Uhlenbeck process.

Public Member Functions

- **Dynamics** (const [Parameter](#) &fitting, [Real](#) a, [Real](#) sigma)
- **Real variable** ([Time](#) t, [Rate](#) r) const
- **Real shortRate** ([Time](#) t, [Real](#) x) const

7.280 HullWhite::FittingParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/hullwhite.hpp>
```

Inheritance diagram for HullWhite::FittingParameter:

7.280.1 Detailed Description

Analytical term-structure fitting parameter $\varphi(t)$.

$\varphi(t)$ is analytically defined by

$$\varphi(t) = f(t) + \frac{1}{2} \left[\frac{\sigma(1 - e^{-at})}{a} \right]^2,$$

where $f(t)$ is the instantaneous forward rate at t .

Public Member Functions

- **FittingParameter** (const [Handle](#)< [YieldTermStructure](#) > &termStructure, [Real](#) a, [Real](#) sigma)

7.281 IEPCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for IEPCurrency:

7.281.1 Detailed Description

Irish punt.

The ISO three-letter code is IEP; the numeric code is 372. It is divided in 100 pence.

7.282 ILSCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for ILSCurrency:

7.282.1 Detailed Description

Israeli shekel.

The ISO three-letter code is ILS; the numeric code is 376. It is divided in 100 agorot.

7.283 IMM Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/date.hpp>
```

7.283.1 Detailed Description

Main cycle of the International [Money](#) Market (a.k.a. [IMM](#)) Months.

Public Types

- enum `Month` { `H` = 3, `M` = 6, `U` = 9, `Z` = 12 }

7.284 ImplicitEuler Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/impliciteuler.hpp>
```

Inheritance diagram for ImplicitEuler:

7.284.1 Detailed Description

```
template<class Operator> class QuantLib::ImplicitEuler< Operator >
```

Backward Euler scheme for finite difference methods.

In this implementation, the passed operator must be derived from either TimeConstantOperator or TimeDependentOperator. Also, it must implement at least the following interface:

```
typedef ... array_type;

// copy constructor/assignment
// (these will be provided by the compiler if none is defined)
Operator(const Operator&);
Operator& operator=(const Operator&);

// inspectors
Size size();

// modifiers
void setTime(Time t);

// operator interface
array_type solveFor(const array_type&);
static Operator identity(Size size);

// operator algebra
Operator operator*(Real, const Operator&);
Operator operator+(const Operator&, const Operator&);
```

Public Types

- typedef OperatorTraits< Operator > **traits**
- typedef traits::operator_type **operator_type**
- typedef traits::array_type **array_type**
- typedef traits::bc_set **bc_set**
- typedef traits::condition_type **condition_type**

Public Member Functions

- **ImplicitEuler** (const operator_type &L, const bc_set &bcs)

7.285 ImpliedTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/impliedtermstructure.hpp>
```

Inheritance diagram for ImpliedTermStructure:

7.285.1 Detailed Description

Implied term structure at a given date in the future.

The given date will be the implied reference date.

Note:

This term structure will remain linked to the original structure, i.e., any changes in the latter will be reflected in this structure as well.

Test

- the correctness of the returned values is tested by checking them against numerical calculations.
- observability against changes in the underlying term structure is checked.

Public Member Functions

- **ImpliedTermStructure** (const [Handle](#)< [YieldTermStructure](#) > &, const [Date](#) &referenceDate)

YieldTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates

Protected Member Functions

- [DiscountFactor](#) [discountImpl](#) ([Time](#)) const
returns the discount factor as seen from the evaluation date

7.286 ImpliedVolTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/impliedvoltermstructure.hpp>
```

Inheritance diagram for ImpliedVolTermStructure:

7.286.1 Detailed Description

Implied vol term structure at a given date in the future.

The given date will be the implied reference date.

Note:

This term structure will remain linked to the original structure, i.e., any changes in the latter will be reflected in this structure as well.

Warning:

It doesn't make financial sense to have an asset-dependant implied Vol Term Structure. This class should be used with term structures that are time dependant only

Public Member Functions

- **ImpliedVolTermStructure** (const [Handle](#)< [BlackVolTermStructure](#) > &originalTS, const [Date](#) &referenceDate)

BlackVolTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Date](#) [maxDate](#) () const
the latest date for which the term structure can return vols
- [Real](#) [minStrike](#) () const
the minimum strike for which the term structure can return vols
- [Real](#) [maxStrike](#) () const
the maximum strike for which the term structure can return vols

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- virtual [Real](#) [blackVarianceImpl](#) ([Time](#) t, [Real](#) strike) const
Black variance calculation.

7.287 InArrearIndexedCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/inarrearindexedcoupon.hpp>
```

Inheritance diagram for InArrearIndexedCoupon:

7.287.1 Detailed Description

In-arrear floating-rate coupon.

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Test

The class is tested by comparing the value of an in-arrear swap against a known good value.

Public Member Functions

- **InArrearIndexedCoupon** ([Real](#) nominal, const [Date](#) &paymentDate, const boost::shared_ptr< [Xibor](#) > &index, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)(), const [DayCounter](#) &dayCounter=[DayCounter](#)())

FloatingRateCoupon interface

- [Date](#) **fixingDate** () const
fixing date

Modifiers

- void **setCapletVolatility** (const [Handle](#)< [CapletVolatilityStructure](#) > &)

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- [Rate](#) **convexityAdjustment** ([Rate](#) fixing) const
convexity adjustment for the given index fixing

Protected Attributes

- boost::shared_ptr< [Xibor](#) > **xibor_**
- [Handle](#)< [CapletVolatilityStructure](#) > **capletVolatility_**

7.288 IncrementalStatistics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/incrementalstatistics.hpp>
```

7.288.1 Detailed Description

Statistics tool based on incremental accumulation.

It can accumulate a set of data and return statistics (e.g: mean, variance, skewness, kurtosis, error estimation, etc.)

Warning:

high moments are numerically unstable for high average/standardDeviation ratios

Public Member Functions

Inspectors

- [Size samples](#) () const
number of samples collected
- [Real weightSum](#) () const
sum of data weights
- [Real mean](#) () const
- [Real variance](#) () const
- [Real standardDeviation](#) () const
- [Real downsideVariance](#) () const
- [Real downsideDeviation](#) () const
- [Real errorEstimate](#) () const
- [Real skewness](#) () const
- [Real kurtosis](#) () const
- [Real min](#) () const
- [Real max](#) () const

Modifiers

- void [add](#) (Real value, Real weight=1.0)
adds a datum to the set, possibly with a weight
- template<class DataIterator> void [addSequence](#) (DataIterator begin, DataIterator end)
adds a sequence of data to the set, with default weight
- template<class DataIterator, class WeightIterator> void [addSequence](#) (DataIterator begin, DataIterator end, WeightIterator wbegin)
adds a sequence of data to the set, each with its weight
- void [reset](#) ()
resets the data to a null set

Protected Attributes

- [Size](#) sampleNumber_
- [Size](#) downsideSampleNumber_
- [Real](#) sampleWeight_
- [Real](#) downsideSampleWeight_
- [Real](#) sum_
- [Real](#) quadraticSum_
- [Real](#) downsideQuadraticSum_
- [Real](#) cubicSum_
- [Real](#) fourthPowerSum_
- [Real](#) min_
- [Real](#) max_

7.288.2 Member Function Documentation

7.288.2.1 [Real](#) mean () const

returns the mean, defined as

$$\langle x \rangle = \frac{\sum w_i x_i}{\sum w_i}.$$

7.288.2.2 [Real](#) variance () const

returns the variance, defined as

$$\frac{N}{N-1} \langle (x - \langle x \rangle)^2 \rangle.$$

7.288.2.3 [Real](#) standardDeviation () const

returns the standard deviation σ , defined as the square root of the variance.

7.288.2.4 [Real](#) downsideVariance () const

returns the downside variance, defined as

$$\frac{N}{N-1} \times \frac{\sum_{i=1}^N \theta \times x_i^2}{\sum_{i=1}^N w_i}$$

, where $\theta = 0$ if $x > 0$ and $\theta = 1$ if $x < 0$

7.288.2.5 [Real](#) downsideDeviation () const

returns the downside deviation, defined as the square root of the downside variance.

7.288.2.6 Real errorEstimate () const

returns the error estimate ϵ , defined as the square root of the ratio of the variance to the number of samples.

7.288.2.7 Real skewness () const

returns the skewness, defined as

$$\frac{N^2}{(N-1)(N-2)} \frac{\langle (x - \langle x \rangle)^3 \rangle}{\sigma^3}.$$

The above evaluates to 0 for a Gaussian distribution.

7.288.2.8 Real kurtosis () const

returns the excess kurtosis, defined as

$$\frac{N^2(N+1)}{(N-1)(N-2)(N-3)} \frac{\langle (x - \langle x \rangle)^4 \rangle}{\sigma^4} - \frac{3(N-1)^2}{(N-2)(N-3)}.$$

The above evaluates to 0 for a Gaussian distribution.

7.288.2.9 Real min () const

returns the minimum sample value

7.288.2.10 Real max () const

returns the maximum sample value

7.288.2.11 void add (Real value, Real weight = 1.0)

adds a datum to the set, possibly with a weight

Precondition:

weight must be positive or null

7.288.2.12 void addSequence (DataIterator begin, DataIterator end, WeightIterator wbegin)

adds a sequence of data to the set, each with its weight

Precondition:

weights must be positive or null

7.289 Index Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/index.hpp>
```

Inheritance diagram for Index:

7.289.1 Detailed Description

purely virtual base class for indexes

Public Member Functions

- virtual `std::string name () const =0`
Returns the name of the index.
- virtual `Rate fixing (const Date &fixingDate) const =0`
returns the fixing at the given date

7.289.2 Member Function Documentation

7.289.2.1 virtual `std::string name () const` [pure virtual]

Returns the name of the index.

Warning:

This method is used for output and comparison between indexes. It is **not** meant to be used for writing switch-on-type code.

Implemented in [Xibor](#).

7.289.2.2 virtual `Rate fixing (const Date &fixingDate) const` [pure virtual]

returns the fixing at the given date

Note:

any date passed as arguments must be a value date, i.e., the real calendar date advanced by a number of settlement days.

Implemented in [Xibor](#).

7.290 IndexedCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/indexedcoupon.hpp>
```

Inheritance diagram for IndexedCoupon:

7.290.1 Detailed Description

Base indexed coupon class.

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **IndexedCoupon** (*Real* nominal, const *Date* &paymentDate, const boost::shared_ptr< *Index* > &index, const *Date* &startDate, const *Date* &endDate, *Integer* fixingDays, *Spread* spread=0.0, const *Date* &refPeriodStart=*Date*(), const *Date* &refPeriodEnd=*Date*(), const *DayCounter* &dayCounter=*DayCounter*())

CashFlow interface

- *Real* amount () const
returns the amount of the cash flow

Coupon interface

- *DayCounter* dayCounter () const
day counter for accrual calculation

FloatingRateCoupon interface

- *Rate* indexFixing () const
fixing of the underlying index

Inspectors

- const boost::shared_ptr< *Index* > & index () const

Observer interface

- void update ()

Visitability

- virtual void accept (*AcyclicVisitor* &)

7.290.2 Member Function Documentation

7.290.2.1 [Real](#) amount () const [virtual]

returns the amount of the cash flow

Note:

The amount is not discounted, i.e., it is the actual amount paid at the cash flow date.

Implements [CashFlow](#).

7.290.2.2 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.291 IndexManager Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/indexmanager.hpp>
```

Inheritance diagram for IndexManager:

7.291.1 Detailed Description

global repository for past index fixings

Public Member Functions

- void **setHistory** (const std::string &name, const [History](#) &)
- const [History](#) & **getHistory** (const std::string &name) const
- bool **hasHistory** (const std::string &name) const
- std::vector< std::string > **histories** () const

Friends

- class **Singleton**<IndexManager>

7.292 INRCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for INRCurrency:

7.292.1 Detailed Description

Indian rupee.

The ISO three-letter code is INR; the numeric code is 356. It is divided in 100 paise.

7.293 Instrument Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/instrument.hpp>
```

Inheritance diagram for Instrument:

7.293.1 Detailed Description

Abstract instrument class.

This class is purely abstract and defines the interface of concrete instruments which will be derived from this one.

Test

observability of class instances is checked.

Public Member Functions

- virtual void [setupArguments](#) ([Arguments](#) *) const

Inspectors

- [Real NPV](#) () const
returns the net present value of the instrument.
- [Real errorEstimate](#) () const
returns the error estimate on the NPV when available.
- virtual bool [isExpired](#) () const =0
returns whether the instrument is still tradable.

Modifiers

- void [setPricingEngine](#) (const boost::shared_ptr< [PricingEngine](#) > &)
set the pricing engine to be used.

Protected Member Functions

Calculations

- void [calculate](#) () const
- virtual void [setupExpired](#) () const
- virtual void [performCalculations](#) () const

Protected Attributes

- boost::shared_ptr< [PricingEngine](#) > [engine_](#)

Results

The value of this attribute and any other that derived classes might declare must be set during calculation.

- [Real NPV_](#)
- [Real errorEstimate_](#)

7.293.2 Member Function Documentation

7.293.2.1 void setPricingEngine (const boost::shared_ptr< [PricingEngine](#) > &)

set the pricing engine to be used.

Warning:

calling this method will have no effects in case the **performCalculation** method was overridden in a derived class.

7.293.2.2 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented in [ContinuousAveragingAsianOption](#), [DiscreteAveragingAsianOption](#), [BarrierOption](#), [BasketOption](#), [CapFloor](#), [CliquetOption](#), [DividendVanillaOption](#), [ForwardVanillaOption](#), [MultiAssetOption](#), [OneAssetOption](#), [OneAssetStrikedOption](#), [QuantoForwardVanillaOption](#), [QuantoVanillaOption](#), [SimpleSwap](#), and [Swaption](#).

7.293.2.3 void calculate () const [protected, virtual]

This method performs all needed calculations by calling the **performCalculations** method.

Warning:

Objects cache the results of the previous calculation. Such results will be returned upon later invocations of **calculate**. When the results depend on arguments which could change between invocations, the lazy object must register itself as observer of such objects for the calculations to be performed again when they change.

Should this method be redefined in derived classes, [LazyObject::calculate\(\)](#) should be called in the overriding method.

Reimplemented from [LazyObject](#).

7.293.2.4 void setupExpired () const [protected, virtual]

This method must leave the instrument in a consistent state when the expiration condition is met.

Reimplemented in [MultiAssetOption](#), [OneAssetOption](#), [QuantoVanillaOption](#), and [Swap](#).

7.293.2.5 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Implements [LazyObject](#).

Reimplemented in [BarrierOption](#), [Bond](#), [ForwardVanillaOption](#), [MultiAssetOption](#), [OneAssetOption](#), [OneAssetStrikedOption](#), [QuantoVanillaOption](#), [Stock](#), and [Swap](#).

7.294 IntegralEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/integralengine.hpp>
```

Inheritance diagram for IntegralEngine:

7.294.1 Detailed Description

Pricing engine for European vanilla options using integral approach

Todo

define tolerance for calculate()

Public Member Functions

- void **calculate** () const

7.295 InterestRate Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/interestrate.hpp>
```

7.295.1 Detailed Description

Concrete interest rate class.

This class encapsulate the interest rate compounding algebra. It manages day-counting conventions, compounding conventions, conversion between different conventions, discount/compound factor calculations, and implied/equivalent rate calculations.

Test

Converted rates are checked against known good results

Public Member Functions

constructors

- [InterestRate](#) ()
Default constructor returning a null interest rate.
- [InterestRate](#) ([Rate](#) r, const [DayCounter](#) &dc, Compounding comp, [Frequency](#) freq=[Annual](#))
Standard constructor.

conversions

- [operator Rate](#) () const

inspectors

- [Rate](#) [rate](#) () const
- const [DayCounter](#) & [dayCounter](#) () const
- Compounding [compounding](#) () const
- [Frequency](#) [frequency](#) () const

discount/compound factor calculations

- [DiscountFactor](#) [discountFactor](#) ([Time](#) t) const
discount factor implied by the rate compounded at time t.
- [DiscountFactor](#) [discountFactor](#) (const [Date](#) &d1, const [Date](#) &d2, const [Date](#) &refStart=[Date](#)(), const [Date](#) &refEnd=[Date](#)()) const
discount factor implied by the rate compounded between two dates
- [Real compoundFactor](#) ([Time](#) t) const
compound factor implied by the rate compounded at time t.
- [Real compoundFactor](#) (const [Date](#) &d1, const [Date](#) &d2, const [Date](#) &refStart=[Date](#)(), const [Date](#) &refEnd=[Date](#)()) const

compound factor implied by the rate compounded between two dates

equivalent rate calculations

- [InterestRate](#) [equivalentRate](#) ([Time](#) t, Compounding comp, [Frequency](#) freq=Annual) const
equivalent interest rate for a compounding period t.
- [InterestRate](#) [equivalentRate](#) ([Date](#) d1, [Date](#) d2, const [DayCounter](#) &resultDC, Compounding comp, [Frequency](#) freq=Annual) const
equivalent rate for a compounding period between two dates

Static Public Member Functions

implied rate calculations

- [InterestRate](#) [impliedRate](#) ([Real](#) compound, [Time](#) t, const [DayCounter](#) &resultDC, Compounding comp, [Frequency](#) freq=Annual)
implied interest rate for a given compound factor at a given time.
- [InterestRate](#) [impliedRate](#) ([Real](#) compound, const [Date](#) &d1, const [Date](#) &d2, const [DayCounter](#) &resultDC, Compounding comp, [Frequency](#) freq=Annual)
implied rate for a given compound factor between two dates.

Related Functions

(Note that these are not member functions.)

- `std::ostream & operator<< (std::ostream &, const InterestRate &)`

7.295.2 Member Function Documentation

7.295.2.1 [DiscountFactor](#) [discountFactor](#) ([Time](#) t) const

discount factor implied by the rate compounded at time t.

Warning:

Time must be measured using [InterestRate](#)'s own day counter.

7.295.2.2 [Real](#) [compoundFactor](#) ([Time](#) t) const

compound factor implied by the rate compounded at time t.

returns the compound (a.k.a capitalization) factor implied by the rate compounded at time t.

Warning:

Time must be measured using [InterestRate](#)'s own day counter.

7.295.2.3 **Real** compoundFactor (const **Date** & d1, const **Date** & d2, const **Date** & refStart = Date(), const **Date** & refEnd = Date()) const

compound factor implied by the rate compounded between two dates

returns the compound (a.k.a capitalization) factor implied by the rate compounded between two dates.

7.295.2.4 **InterestRate** impliedRate (**Real** compound, **Time** t, const **DayCounter** & resultDC, Compounding comp, **Frequency** freq = Annual) [static]

implied interest rate for a given compound factor at a given time.

The resulting **InterestRate** has the day-counter provided as input.

Warning:

Time must be measured using the day-counter provided as input.

7.295.2.5 **InterestRate** impliedRate (**Real** compound, const **Date** & d1, const **Date** & d2, const **DayCounter** & resultDC, Compounding comp, **Frequency** freq = Annual) [static]

implied rate for a given compound factor between two dates.

The resulting rate is calculated taking the required day-counting rule into account.

7.295.2.6 **InterestRate** equivalentRate (**Time** t, Compounding comp, **Frequency** freq = Annual) const

equivalent interest rate for a compounding period t.

The resulting **InterestRate** shares the same implicit day-counting rule of the original **InterestRate** instance.

Warning:

Time must be measured using the InterestRate's own day counter.

7.295.2.7 **InterestRate** equivalentRate (**Date** d1, **Date** d2, const **DayCounter** & resultDC, Compounding comp, **Frequency** freq = Annual) const

equivalent rate for a compounding period between two dates

The resulting rate is calculated taking the required day-counting rule into account.

7.296 InterpolatedDiscountCurve Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/discountcurve.hpp>
```

Inheritance diagram for InterpolatedDiscountCurve:

7.296.1 Detailed Description

```
template<class Interpolator> class QuantLib::InterpolatedDiscountCurve< Interpolator >
```

Term structure based on interpolation of discount factors.

Public Member Functions

- **InterpolatedDiscountCurve** (const std::vector< [Date](#) > &dates, const std::vector< [DiscountFactor](#) > &dfs, const [DayCounter](#) &dayCounter, const Interpolator &interpolator=Interpolator())

Inspectors

- [DayCounter](#) **dayCounter** () const
the day counter used for date/time conversion
- [Date](#) **maxDate** () const
the latest date for which the curve can return rates
- [Time](#) **maxTime** () const
the latest time for which the curve can return rates
- const std::vector< [Time](#) > & **times** () const
- const std::vector< [Date](#) > & **dates** () const
- const std::vector< [DiscountFactor](#) > & **discounts** () const

Protected Member Functions

- **InterpolatedDiscountCurve** (const [DayCounter](#) &, const Interpolator &interpolator=Interpolator())
- **InterpolatedDiscountCurve** (const [Date](#) &referenceDate, const [DayCounter](#) &, const Interpolator &interpolator=Interpolator())
- **InterpolatedDiscountCurve** ([Integer](#) settlementDays, const [Calendar](#) &, const [DayCounter](#) &, const Interpolator &interpolator=Interpolator())
- [DiscountFactor](#) **discountImpl** ([Time](#)) const
discount calculation

Protected Attributes

- [DayCounter](#) **dayCounter_**
- std::vector< [Date](#) > **dates_**
- std::vector< [Time](#) > **times_**

- `std::vector< DiscountFactor > data_`
- `Interpolation interpolation_`
- `Interpolator interpolator_`

7.297 InterpolatedForwardCurve Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/forwardcurve.hpp>
```

Inheritance diagram for InterpolatedForwardCurve:

7.297.1 Detailed Description

```
template<class Interpolator> class QuantLib::InterpolatedForwardCurve< Interpolator >
```

Term structure based on interpolation of forward rates.

Inspectors

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates
- [Time](#) [maxTime](#) () const
the latest time for which the curve can return rates
- const std::vector< [Time](#) > & [times](#) () const
- const std::vector< [Date](#) > & [dates](#) () const
- [InterpolatedForwardCurve](#) (const [DayCounter](#) &, const Interpolator & interpolator=Interpolator())
- [InterpolatedForwardCurve](#) (const [Date](#) & referenceDate, const [DayCounter](#) &, const Interpolator & interpolator=Interpolator())
- [InterpolatedForwardCurve](#) ([Integer](#) settlementDays, const [Calendar](#) &, const [DayCounter](#) &, const Interpolator & interpolator=Interpolator())
- [Rate](#) [forwardImpl](#) ([Time](#) t) const
instantaneous forward-rate calculation
- [Rate](#) [zeroYieldImpl](#) ([Time](#) t) const
- [DayCounter](#) [dayCounter_](#)
- std::vector< [Date](#) > [dates_](#)
- std::vector< [Time](#) > [times_](#)
- std::vector< [Rate](#) > [data_](#)
- [Interpolation](#) [interpolation_](#)
- Interpolator [interpolator_](#)

Public Member Functions

- [InterpolatedForwardCurve](#) (const std::vector< [Date](#) > & dates, const std::vector< [Rate](#) > & forwards, const [DayCounter](#) & dayCounter, const Interpolator & interpolator=Interpolator())

7.297.2 Member Function Documentation

7.297.2.1 [Rate](#) zeroYieldImpl ([Time](#) *t*) const [protected, virtual]

Returns the zero yield rate for the given date calculating it from the instantaneous forward rate.

Warning:

This is just a default, highly inefficient and possibly wildly inaccurate implementation. Derived classes should implement their own zeroYield method.

Reimplemented from [ForwardRateStructure](#).

7.298 InterpolatedZeroCurve Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/zerocurve.hpp>
```

Inheritance diagram for InterpolatedZeroCurve:

7.298.1 Detailed Description

template<class Interpolator> class QuantLib::InterpolatedZeroCurve< Interpolator >

Term structure based on interpolation of zero yields.

Inspectors

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates
- [Time](#) [maxTime](#) () const
the latest time for which the curve can return rates
- const std::vector< [Time](#) > & [times](#) () const
- const std::vector< [Date](#) > & [dates](#) () const
- [InterpolatedZeroCurve](#) (const [DayCounter](#) &, const Interpolator & [interpolator](#)=Interpolator())
- [InterpolatedZeroCurve](#) (const [Date](#) & [referenceDate](#), const [DayCounter](#) &, const Interpolator & [interpolator](#)=Interpolator())
- [InterpolatedZeroCurve](#) ([Integer](#) [settlementDays](#), const [Calendar](#) &, const [DayCounter](#) &, const Interpolator & [interpolator](#)=Interpolator())
- [Rate](#) [zeroYieldImpl](#) ([Time](#) t) const
zero-yield calculation
- [DayCounter](#) [dayCounter_](#)
- std::vector< [Date](#) > [dates_](#)
- std::vector< [Time](#) > [times_](#)
- std::vector< [Rate](#) > [data_](#)
- [Interpolation](#) [interpolation_](#)
- Interpolator [interpolator_](#)

Public Member Functions

- [InterpolatedZeroCurve](#) (const std::vector< [Date](#) > & [dates](#), const std::vector< [Rate](#) > & [yields](#), const [DayCounter](#) & [dayCounter](#), const Interpolator & [interpolator](#)=Interpolator())

7.299 Interpolation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation.hpp>
```

Inheritance diagram for Interpolation:

7.299.1 Detailed Description

base class for 1-D interpolations.

Classes derived from this class will provide interpolated values from two sequences of equal length, representing discretized values of a variable and a function of the former, respectively.

Public Types

- typedef [Real](#) `argument_type`
- typedef [Real](#) `result_type`

Public Member Functions

- [Real](#) `operator()` ([Real](#) x, bool allowExtrapolation=false) const
- [Real](#) `primitive` ([Real](#) x, bool allowExtrapolation=false) const
- [Real](#) `derivative` ([Real](#) x, bool allowExtrapolation=false) const
- [Real](#) `secondDerivative` ([Real](#) x, bool allowExtrapolation=false) const
- [Real](#) `xMin` () const
- [Real](#) `xMax` () const
- bool `isInRange` ([Real](#) x) const
- void `update` ()

Protected Member Functions

- void `checkRange` ([Real](#) x, bool allowExtrapolation) const

7.300 Interpolation2D Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation2D.hpp>
```

Inheritance diagram for Interpolation2D:

7.300.1 Detailed Description

base class for 2-D interpolations.

Classes derived from this class will provide interpolated values from two sequences of length N and M , representing the discretized values of the x and y variables, and a $N \times M$ matrix representing the tabulated function values.

Public Types

- typedef [Real](#) `first_argument_type`
- typedef [Real](#) `second_argument_type`
- typedef [Real](#) `result_type`

Public Member Functions

- [Real](#) `operator()` ([Real](#) x , [Real](#) y , bool `allowExtrapolation=false`) const
- [Real](#) `xMin` () const
- [Real](#) `xMax` () const
- [Real](#) `yMin` () const
- [Real](#) `yMax` () const
- bool `isInRange` ([Real](#) x , [Real](#) y) const
- void `update` ()

Protected Member Functions

- void `checkRange` ([Real](#) x , [Real](#) y , bool `allowExtrapolation`) const

7.301 Interpolation2D::templateImpl Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation2D.hpp>
```

Inheritance diagram for Interpolation2D::templateImpl:

7.301.1 Detailed Description

```
template<class I1, class I2, class M> class QuantLib::Interpolation2D::templateImpl< I1, I2, M  
>
```

basic template implementation

Public Member Functions

- **templateImpl** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, const I2 &yEnd, const M &zData)
- [Real](#) **xMin** () const
- [Real](#) **xMax** () const
- [Real](#) **yMin** () const
- [Real](#) **yMax** () const
- bool **isInRange** ([Real](#) x, [Real](#) y) const

Protected Member Functions

- [Size](#) **locateX** ([Real](#) x) const
- [Size](#) **locateY** ([Real](#) y) const

Protected Attributes

- I1 **xBegin_**
- I1 **xEnd_**
- I2 **yBegin_**
- I2 **yEnd_**
- const M & **zData_**

7.302 Interpolation2DImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation2D.hpp>
```

Inheritance diagram for Interpolation2DImpl:

7.302.1 Detailed Description

abstract base class for 2-D interpolation implementations

Public Member Functions

- virtual void **calculate** ()=0
- virtual [Real](#) **xMin** () const =0
- virtual [Real](#) **xMax** () const =0
- virtual [Real](#) **yMin** () const =0
- virtual [Real](#) **yMax** () const =0
- virtual bool **isInRange** ([Real](#) x, [Real](#) y) const =0
- virtual [Real](#) **value** ([Real](#) x, [Real](#) y) const =0

7.303 Interpolation::templateImpl Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation.hpp>
```

Inheritance diagram for Interpolation::templateImpl:

7.303.1 Detailed Description

template<class I1, class I2> class QuantLib::Interpolation::templateImpl< I1, I2 >

basic template implementation

Public Member Functions

- **templateImpl** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)
- [Real](#) xMin () const
- [Real](#) xMax () const
- bool **isInRange** ([Real](#) x) const

Protected Member Functions

- [Size](#) locate ([Real](#) x) const

Protected Attributes

- I1 xBegin_
- I1 xEnd_
- I2 yBegin_

7.304 InterpolationImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation.hpp>
```

Inheritance diagram for InterpolationImpl:

7.304.1 Detailed Description

abstract base class for interpolation implementations

Public Member Functions

- virtual void **calculate** ()=0
- virtual [Real](#) **xMin** () const =0
- virtual [Real](#) **xMax** () const =0
- virtual bool **isInRange** ([Real](#)) const =0
- virtual [Real](#) **value** ([Real](#)) const =0
- virtual [Real](#) **primitive** ([Real](#)) const =0
- virtual [Real](#) **derivative** ([Real](#)) const =0
- virtual [Real](#) **secondDerivative** ([Real](#)) const =0

7.305 InverseCumulativeNormal Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/normaldistribution.hpp>
```

7.305.1 Detailed Description

Inverse cumulative normal distribution function.

Given x between zero and one as the integral value of a gaussian normal distribution this class provides the value y such that formula here ...

It use Acklam's approximation: by Peter J. Acklam, University of [Oslo](#), Statistics Division. URL: <http://home.online.no/~pjacklam/notes/invnorm/index.html>

This class can also be used to generate a gaussian normal distribution from a uniform distribution. This is especially useful when a gaussian normal distribution is generated from a low discrepancy uniform distribution: in this case the traditional Box-Muller approach and its variants would not preserve the sequence's low-discrepancy.

Public Member Functions

- **InverseCumulativeNormal** ([Real](#) average=0.0, [Real](#) sigma=1.0)
- **Real operator()** ([Real](#) x) const

7.306 InverseCumulativePoisson Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/poissondistribution.hpp>
```

7.306.1 Detailed Description

Inverse cumulative Poisson distribution function.

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- **InverseCumulativePoisson** ([Real](#) lambda=1.0)
- **Real operator()** ([Real](#) x) const

7.307 InverseCumulativeRng Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/inversecumulativrng.hpp>
```

7.307.1 Detailed Description

template<class RNG, class IC> class QuantLib::InverseCumulativeRng< RNG, IC >

Inverse cumulative random number generator.

It uses a uniform deviate in (0, 1) as the source of cumulative distribution values. Then an inverse cumulative distribution is used to calculate the distribution deviate.

The uniform deviate is supplied by RNG.

Class RNG must implement the following interface:

```
RNG::sample_type RNG::next() const;
```

The inverse cumulative distribution is supplied by IC.

Class IC must implement the following interface:

```
IC::IC();  
Real IC::operator() const;
```

Public Types

- typedef [Sample](#)< [Real](#) > **sample_type**
- typedef RNG **urng_type**

Public Member Functions

- **InverseCumulativeRng** (const RNG &uniformGenerator)
- [sample_type](#) **next** () const
returns a sample from a Gaussian distribution

7.308 InverseCumulativeRsg Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/inversecumulativersg.hpp>
```

7.308.1 Detailed Description

template<class USG, class IC> class QuantLib::InverseCumulativeRsg< USG, IC >

Inverse cumulative random sequence generator.

It uses a sequence of uniform deviate in (0, 1) as the source of cumulative distribution values. Then an inverse cumulative distribution is used to calculate the distribution deviate.

The uniform deviate sequence is supplied by USG.

Class USG must implement the following interface:

```
USG::sample_type USG::nextSequence() const;
Size USG::dimension() const;
```

The inverse cumulative distribution is supplied by IC.

Class IC must implement the following interface:

```
IC::IC();
Real IC::operator() const;
```

Public Types

- typedef [Sample< Array >](#) **sample_type**

Public Member Functions

- **InverseCumulativeRsg** (const USG &uniformSequenceGenerator)
- **InverseCumulativeRsg** (const USG &uniformSequenceGenerator, const IC &inverseCumulative)
- const [sample_type](#) & [nextSequence](#) () const
returns next sample from the Gaussian distribution
- const [sample_type](#) & [lastSequence](#) () const
- [Size](#) [dimension](#) () const

7.309 IQDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for IQDCurrency:

7.309.1 Detailed Description

Iraqi dinar.

The ISO three-letter code is IQD; the numeric code is 368. It is divided in 1000 fils.

7.310 IRRCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for IRRCurrency:

7.310.1 Detailed Description

Iranian rial.

The ISO three-letter code is IRR; the numeric code is 364. It has no subdivisions.

7.311 ISKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for ISKCurrency:

7.311.1 Detailed Description

Iceland krona.

The ISO three-letter code is ISK; the numeric code is 352. It is divided in 100 aurar.

7.312 Istanbul Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/istanbul.hpp>
```

Inheritance diagram for Istanbul:

7.312.1 Detailed Description

Istanbul calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- National Holidays (April 23rd, May 19th, August 30th, October 29th)
- Local Holidays (Kurban, Ramadan; 2004 to 2009 only)

7.313 Italy Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/italy.hpp>
```

Inheritance diagram for Italy:

7.313.1 Detailed Description

Italian calendars.

Public holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Epiphany, January 6th
- Easter Monday
- Liberation Day, April 25th
- Labour Day, May 1st
- Republic Day, June 2nd (since 2000)
- Assumption, August 15th
- All Saint's Day, November 1st
- Immaculate Conception Day, December 8th
- Christmas Day, December 25th
- St. Stephen's Day, December 26th

Holidays for the stock exchange (data from <http://www.borsaitalia.it>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday
- Easter Monday
- Labour Day, May 1st
- Assumption, August 15th
- Christmas' Eve, December 24th
- Christmas, December 25th
- St. Stephen, December 26th
- New Year's Eve, December 31st

Test

the correctness of the returned results is tested against a list of known holidays.

Public Types

- enum [Market](#) { [Settlement](#), [Exchange](#) }
Italian calendars.

Public Member Functions

- [Italy](#) ([Market](#) market=Settlement)

7.313.2 Member Enumeration Documentation

7.313.2.1 enum [Market](#)

Italian calendars.

Enumeration values:

- Settlement* generic settlement calendar
- Exchange* Milan stock-exchange calendar.

7.314 ITLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for ITLCurrency:

7.314.1 Detailed Description

Italian lira.

The ISO three-letter code was ITL; the numeric code was 380. It had no subdivisions.

7.315 JamshidianSwaptionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/jamshidianswaptionengine.hpp>
```

Inheritance diagram for JamshidianSwaptionEngine:

7.315.1 Detailed Description

Jamshidian swaption engine.

Public Member Functions

- **JamshidianSwaptionEngine** (const boost::shared_ptr< [OneFactorAffineModel](#) > &model)
- void **calculate** () const

Friends

- class **rStarFinder**

7.316 JarrowRudd Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for JarrowRudd:

7.316.1 Detailed Description

Jarrow-Rudd (multiplicative) equal probabilities binomial tree.

Public Member Functions

- **JarrowRudd** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)

7.317 Jibar Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/jibar.hpp>
```

Inheritance diagram for Jibar:

7.317.1 Detailed Description

JIBAR rate

[Johannesburg](#) Interbank Agreed Rate

Todo

check settlement days and day-count convention.

Public Member Functions

- **Jibar** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [DayCounter](#) &dc=[Actual365Fixed](#)())

7.318 Johannesburg Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/johannesburg.hpp>
```

Inheritance diagram for Johannesburg:

7.318.1 Detailed Description

Johannesburg calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday)
- Good Friday
- Family Day, Easter Monday
- Human Rights Day, March 21st (possibly moved to Monday)
- Freedom Day, April 27th (possibly moved to Monday)
- Workers Day, May 1st (possibly moved to Monday)
- Youth Day, June 16th (possibly moved to Monday)
- National Women's Day, August 9th (possibly moved to Monday)
- Heritage Day, September 24th (possibly moved to Monday)
- Day of Reconciliation, December 16th (possibly moved to Monday)
- Christmas December 25th
- Day of Goodwill December 26th (possibly moved to Monday)

7.319 JointCalendar Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/jointcalendar.hpp>
```

Inheritance diagram for JointCalendar:

7.319.1 Detailed Description

Joint calendar.

Depending on the chosen rule, this calendar has a set of business days given by either the union or the intersection of the sets of business days of the given calendars.

Test

the correctness of the returned results is tested by reproducing the calculations.

Public Member Functions

- **JointCalendar** (const [Calendar](#) &, const [Calendar](#) &, JointCalendarRule=JoinHolidays)
- **JointCalendar** (const [Calendar](#) &, const [Calendar](#) &, const [Calendar](#) &, JointCalendarRule=JoinHolidays)
- **JointCalendar** (const [Calendar](#) &, const [Calendar](#) &, const [Calendar](#) &, const [Calendar](#) &, JointCalendarRule=JoinHolidays)

7.320 JPYCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for JPYCurrency:

7.320.1 Detailed Description

Japanese yen.

The ISO three-letter code is JPY; the numeric code is 392. It is divided into 100 sen.

7.321 JPYLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/jpylibor.hpp>
```

Inheritance diagram for JPYLibor:

7.321.1 Detailed Description

JPY LIBOR rate

Japanese Yen LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Warning:

This is the rate fixed in London by BBA. Use TIBOR if you're interested in the Tokio fixing.

Public Member Functions

- **JPYLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.322 JumpDiffusionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/jumpdiffusionengine.hpp>
```

Inheritance diagram for JumpDiffusionEngine:

7.322.1 Detailed Description

Jump-diffusion engine for vanilla options.

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **JumpDiffusionEngine** (const boost::shared_ptr< [VanillaOption::engine](#) > &, [Real](#) relativeAccuracy=1e-4, [Size](#) maxIterations=100)
- void **calculate** () const

7.323 JuQuadraticApproximationEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/juquadraticengine.hpp>
```

Inheritance diagram for JuQuadraticApproximationEngine:

7.323.1 Detailed Description

Pricing engine for American options with Ju quadratic approximation

An Approximate Formula for Pricing American Options Journal of Derivatives Winter 1999 Ju, N.

Warning:

Barone-Adesi-Whaley critical commodity price calculation is used, it has not been modified to see whether the method of Ju is faster. Ju does not say how he solves the equation for the critical stock price, e.g. [Newton](#) method. He just gives the solution. The method of BAW gives answers to the same accuracy as in Ju (1999)

Test

the correctness of the returned value is tested by reproducing results available in literature.

Bug

test fails for Borland compiler

Public Member Functions

- void **calculate** () const

7.324 KnuthUniformRng Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/knuthuniformrng.hpp>
```

7.324.1 Detailed Description

Uniform random number generator.

Random number generator by Knuth. For more details see Knuth, Seminumerical Algorithms, 3rd edition, Section 3.6.

Note:

This is **not** Knuth's original implementation which is available at <http://www-cs-faculty.stanford.edu/~knuth/programs.html>, but rather a slightly modified version wrapped in a C++ class. Such modifications did not affect the code but only the data structures used, which were converted to their standard C++ equivalents.

Public Types

- typedef [Sample](#)< [Real](#) > `sample_type`

Public Member Functions

- [KnuthUniformRng](#) (long seed=0)
- [sample_type](#) `next ()` const

7.324.2 Constructor & Destructor Documentation

7.324.2.1 [KnuthUniformRng](#) (long *seed* = 0) [explicit]

if the given seed is 0, a random seed will be chosen based on clock()

7.324.3 Member Function Documentation

7.324.3.1 [KnuthUniformRng::sample_type](#) `next ()` const

returns a sample with weight 1.0 containing a random number uniformly chosen from (0.0,1.0)

7.325 KronrodIntegral Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/kronrodintegral.hpp>
```

7.325.1 Detailed Description

Integral of a 1-dimensional function using the Gauss-Kronrod method.

References:

Gauss-Kronrod Integration <<http://mathcssun1.emporia.edu/~oneilcat/Experiment-Applet3/ExperimentApplet3.html>>

NMS - Numerical Analysis Library <http://www.math.iastate.edu/burkardt/f_src/nms/nms.html>

Test

the correctness of the result is tested by checking it against known good values.

Public Member Functions

- **KronrodIntegral** ([Real](#) tolerance, [Size](#) maxFunctionEvaluations=[Null](#)< [Size](#) >())
- `template<class F> Real operator()` (const F &f, [Real](#) a, [Real](#) b) const
- [Size](#) `functionEvaluations` ()

7.326 KRWCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for KRWCurrency:

7.326.1 Detailed Description

South-Korean won.

The ISO three-letter code is KRW; the numeric code is 410. It is divided in 100 chon.

7.327 KWDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for KWDCurrency:

7.327.1 Detailed Description

Kuwaiti dinar.

The ISO three-letter code is KWD; the numeric code is 414. It is divided in 1000 fils.

7.328 Lattice Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/lattice.hpp>
```

Inheritance diagram for Lattice:

7.328.1 Detailed Description

template<class Impl> class QuantLib::Lattice< Impl >

Lattice-method base class.

This class defines a lattice method that is able to rollback (with discount) a discretized asset object. It will usually be based on one or more trees.

Derived classes must implement the following interface:

```
public:
    DiscountFactor discount(Size i, Size index) const;
    Size descendant(Size i, Size index, Size branch) const;
    Real probability(Size i, Size index, Size branch) const;
```

and may implement the following:

```
public:
    void stepback(Size i,
                  const Array& values,
                  Array& newValues) const;
```

Public Member Functions

- **Lattice** (const [TimeGrid](#) &timeGrid, [Size](#) n)
- const [Array](#) & **statePrices** ([Size](#) i) const
- void **stepback** ([Size](#) i, const [Array](#) &values, [Array](#) &newValues) const

NumericalMethod interface

- void **initialize** ([DiscretizedAsset](#) &, [Time](#) t) const
initialize an asset at the given time.
- void **rollback** ([DiscretizedAsset](#) &, [Time](#) to) const
- void **partialRollback** ([DiscretizedAsset](#) &, [Time](#) to) const
- [Real](#) **presentValue** ([DiscretizedAsset](#) &) const
Computes the present value of an asset using Arrow-Debrew prices.

Protected Member Functions

- void **computeStatePrices** ([Size](#) until) const

Protected Attributes

- std::vector< [Array](#) > **statePrices_**

7.328.2 Member Function Documentation

7.328.2.1 void rollback ([DiscretizedAsset](#) &, [Time](#) to) const [virtual]

Roll back an asset until the given time, performing any needed adjustment.

Implements [NumericalMethod](#).

7.328.2.2 void partialRollback ([DiscretizedAsset](#) &, [Time](#) to) const [virtual]

Roll back an asset until the given time, but do not perform the final adjustment.

Warning:

In version 0.3.7 and earlier, this method was called rollAlmostBack method and performed pre-adjustment. This is no longer true; when migrating your code, you'll have to replace calls such as:

```
method->rollAlmostBack(asset,t);
```

with the two statements:

```
method->partialRollback(asset,t);  
asset->preAdjustValues();
```

Implements [NumericalMethod](#).

7.329 Lattice1D Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/lattice1d.hpp>
```

Inheritance diagram for Lattice1D:

7.329.1 Detailed Description

```
template<class Impl> class QuantLib::Lattice1D< Impl >
```

One-dimensional lattice.

Derived classes must implement the following interface:

```
Real underlying(Size i, Size index) const;
```

Public Member Functions

- **Lattice1D** (const [TimeGrid](#) &timeGrid, [Size](#) n)
- [Disposable](#)< [Array](#) > **grid** ([Time](#) t) const
- [Real](#) **underlying** ([Size](#) i, [Size](#) index) const

7.330 Lattice2D Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/lattice2d.hpp>
```

Inheritance diagram for Lattice2D:

7.330.1 Detailed Description

template<class Impl, class T = TrinomialTree> class QuantLib::Lattice2D< Impl, T >

Two-dimensional lattice.

This lattice is based on two trinomial trees and primarily used for the [G2](#) short-rate model.

Public Member Functions

- **Lattice2D** (const boost::shared_ptr< T > &tree1, const boost::shared_ptr< T > &tree2, [Real](#) correlation)
- [Size](#) **size** ([Size](#) i) const
- [Size](#) **descendant** ([Size](#) i, [Size](#) index, [Size](#) branch) const
- [Real](#) **probability** ([Size](#) i, [Size](#) index, [Size](#) branch) const

Protected Member Functions

- [Disposable](#)< [Array](#) > **grid** ([Time](#)) const

Protected Attributes

- boost::shared_ptr< T > **tree1_**
- boost::shared_ptr< T > **tree2_**

7.331 LatticeShortRateModelEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/latticeshortratemodelengine.hpp>
```

Inheritance diagram for LatticeShortRateModelEngine:

7.331.1 Detailed Description

template<class Arguments, class Results> class QuantLib::LatticeShortRateModelEngine< Arguments, Results >

Engine for a short-rate model specialized on a lattice.

Derived engines only need to implement the `calculate()` method

Public Member Functions

- **LatticeShortRateModelEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, [Size](#) timeSteps)
- **LatticeShortRateModelEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, const [TimeGrid](#) &timeGrid)
- void [update](#) ()

Protected Attributes

- [TimeGrid](#) timeGrid_
- [Size](#) timeSteps_
- boost::shared_ptr< [NumericalMethod](#) > lattice_

7.331.2 Member Function Documentation

7.331.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [GenericModelEngine< ShortRateModel, Arguments, Results >](#).

7.332 LazyObject Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/lazyobject.hpp>
```

Inheritance diagram for LazyObject:

7.332.1 Detailed Description

Framework for calculation on demand and result caching.

Calculations

These methods do not modify the structure of the object and are therefore declared as `const`. Data members which will be calculated on demand need to be declared as mutable.

- void [recalculate](#) ()
- void [freeze](#) ()
- void [unfreeze](#) ()
- virtual void [calculate](#) () const
- virtual void [performCalculations](#) () const =0

Public Member Functions

Observer interface

- void [update](#) ()

Protected Attributes

- bool [calculated_](#)
- bool [frozen_](#)

7.332.2 Member Function Documentation

7.332.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

Reimplemented in [AffineTermStructure](#), and [PiecewiseYieldCurve](#).

7.332.2.2 void recalculate ()

This method force the recalculation of any results which would otherwise be cached. It is not declared as `const` since it needs to call the non-const `notifyObservers` method.

Note:

Explicit invocation of this method is **not** necessary if the object registered itself as observer with the structures on which such results depend. It is strongly advised to follow this policy when possible.

7.332.2.3 void freeze ()

This method constrains the object to return the presently cached results on successive invocations, even if arguments upon which they depend should change.

7.332.2.4 void unfreeze ()

This method reverts the effect of the **freeze** method, thus re-enabling recalculations.

7.332.2.5 void calculate () const [protected, virtual]

This method performs all needed calculations by calling the **performCalculations** method.

Warning:

Objects cache the results of the previous calculation. Such results will be returned upon later invocations of **calculate**. When the results depend on arguments which could change between invocations, the lazy object must register itself as observer of such objects for the calculations to be performed again when they change.

Should this method be redefined in derived classes, [LazyObject::calculate\(\)](#) should be called in the overriding method.

Reimplemented in [Instrument](#).

7.332.2.6 virtual void performCalculations () const [protected, pure virtual]

This method must implement any calculations which must be (re)done in order to calculate the desired results.

Implemented in [Instrument](#), [BarrierOption](#), [Bond](#), [ForwardVanillaOption](#), [MultiAssetOption](#), [OneAssetOption](#), [OneAssetStrikedOption](#), [QuantoVanillaOption](#), [Stock](#), and [Swap](#).

7.333 LeastSquareFunction Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/leastsquare.hpp>
```

Inheritance diagram for LeastSquareFunction:

7.333.1 Detailed Description

Cost function for least-square problems.

Implements a cost function using the interface provided by the [LeastSquareProblem](#) class.

Public Member Functions

- [LeastSquareFunction](#) ([LeastSquareProblem](#) &lsp)
Default constructor.
- virtual [~LeastSquareFunction](#) ()
Destructor.
- virtual [Real value](#) (const [Array](#) &x) const
compute value of the least square function
- virtual void [gradient](#) ([Array](#) &grad_f, const [Array](#) &x) const
compute vector of derivatives of the least square function
- virtual [Real valueAndGradient](#) ([Array](#) &grad_f, const [Array](#) &x) const
compute value and gradient of the least square function

Protected Attributes

- [LeastSquareProblem](#) & lsp_
least square problem

7.334 LeastSquareProblem Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/leastsquare.hpp>
```

7.334.1 Detailed Description

Base class for least square problem.

Public Member Functions

- virtual [Size](#) [size](#) ()=0
size of the problem ie size of target vector
- virtual void [targetAndValue](#) (const [Array](#) &x, [Array](#) &target, [Array](#) &fct2fit)=0
compute the target vector and the values of the function to fit
- virtual void [targetValueAndGradient](#) (const [Array](#) &x, [Matrix](#) &grad_fct2fit, [Array](#) &target, [Array](#) &fct2fit)=0

7.334.2 Member Function Documentation

7.334.2.1 virtual void [targetValueAndGradient](#) (const [Array](#) & x, [Matrix](#) & grad_fct2fit, [Array](#) & target, [Array](#) & fct2fit) [pure virtual]

compute the target vector, the values of the function to fit and the matrix of derivatives

7.335 LecuyerUniformRng Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/lecuyeruniformrng.hpp>
```

7.335.1 Detailed Description

Uniform random number generator.

Random number generator of L'Ecuyer with added Bays-Durham shuffle (know as ran2 in Numerical recipes)

For more details see Section 7.1 of Numerical Recipes in C, 2nd Edition, Cambridge University Press (available at <http://www.nr.com/>)

Public Types

- typedef [Sample< Real >](#) `sample_type`

Public Member Functions

- [LecuyerUniformRng](#) (long seed=0)
- [sample_type next](#) () const

7.335.2 Constructor & Destructor Documentation

7.335.2.1 [LecuyerUniformRng](#) (long seed = 0) [explicit]

if the given seed is 0, a random seed will be chosen based on clock()

7.335.3 Member Function Documentation

7.335.3.1 [sample_type next](#) () const

returns a sample with weight 1.0 containing a random number uniformly chosen from (0.0,1.0)

7.336 LeisenReimer Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for LeisenReimer:

7.336.1 Detailed Description

Leisen & Reimer tree: multiplicative approach.

Public Member Functions

- **LeisenReimer** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)
- [Real](#) underlying ([Size](#) i, [Size](#) index) const
- [Real](#) probability ([Size](#), [Size](#), [Size](#) branch) const

Protected Attributes

- [Real](#) up_
- [Real](#) down_
- [Real](#) pu_
- [Real](#) pd_

7.337 LexicographicalView Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/lexicographicalview.hpp>
```

7.337.1 Detailed Description

template<class RandomAccessIterator> class QuantLib::LexicographicalView< RandomAccessIterator >

Lexicographical 2-D view of a contiguous set of data.

This view can be used to easily store a discretized 2-D function in an array to be used in a finite differences calculation.

Public Types

- typedef RandomAccessIterator [x_iterator](#)
iterates over v_{ij} with j fixed.
- typedef boost::reverse_iterator< RandomAccessIterator > [reverse_x_iterator](#)
iterates backwards over v_{ij} with j fixed.
- typedef [step_iterator](#)< RandomAccessIterator > [y_iterator](#)
iterates over v_{ij} with i fixed.
- typedef boost::reverse_iterator< [y_iterator](#) > [reverse_y_iterator](#)
iterates backwards over v_{ij} with i fixed.

Public Member Functions

- [LexicographicalView](#) (const RandomAccessIterator &begin, const RandomAccessIterator &end, [Size](#) xSize)
attaches the view with the given dimension to a sequence

Element access

- [y_iterator](#) operator[] ([Size](#) i)

Iterator access

- [x_iterator](#) xbegin ([Size](#) j)
- [x_iterator](#) xend ([Size](#) j)
- [reverse_x_iterator](#) rxbegin ([Size](#) j)
- [reverse_x_iterator](#) rxend ([Size](#) j)
- [y_iterator](#) ybegin ([Size](#) i)
- [y_iterator](#) yend ([Size](#) i)
- [reverse_y_iterator](#) rybegin ([Size](#) i)
- [reverse_y_iterator](#) ryend ([Size](#) i)

Inspectors

- [Size xSize \(\)](#) const
dimension of the array along x
- [Size ySize \(\)](#) const
dimension of the array along y

7.338 Libor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/libor.hpp>
```

Inheritance diagram for Libor:

7.338.1 Detailed Description

base class for BBA LIBOR indexes

Public Member Functions

- **Libor** (const std::string &familyName, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Currency](#) ¤cy, const [Calendar](#) &localCalendar, const [Calendar](#) ¤cyCalendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter, const [Handle](#)< [YieldTermStructure](#) > &h)

Date calculations

see <http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1412>

- [Date](#) **valueDate** (const [Date](#) &fixingDate) const
- [Date](#) **maturityDate** (const [Date](#) &valueDate) const

7.339 Linear Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/linearinterpolation.hpp>
```

7.339.1 Detailed Description

[Linear](#) interpolation factory and traits.

Public Types

- enum { **global** = 0 }

Public Member Functions

- template<class I1, class I2> [Interpolation](#) **interpolate** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin) const

7.340 LinearInterpolation Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/linearinterpolation.hpp>`

Inheritance diagram for LinearInterpolation:

7.340.1 Detailed Description

Linear interpolation between discrete points

Public Member Functions

- `template<class I1, class I2> LinearInterpolation (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)`

7.340.2 Constructor & Destructor Documentation

7.340.2.1 [LinearInterpolation](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the *x* values must be sorted.

7.341 LineSearch Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/linesearch.hpp>
```

Inheritance diagram for LineSearch:

7.341.1 Detailed Description

Base class for line search.

Public Member Functions

- [LineSearch](#) ([Real](#) eps=1e-8)
Default constructor.
- virtual [~LineSearch](#) ()
Destructor.
- const [Array](#) & [lastX](#) ()
return last x value
- [Real](#) [lastFunctionValue](#) ()
return last cost function value
- const [Array](#) & [lastGradient](#) ()
return last gradient
- [Real](#) [lastGradientNorm2](#) ()
return square norm of last gradient
- bool [succeed](#) ()
- virtual [Real](#) [operator\(\)](#) (const [Problem](#) &P, [Real](#) t_ini)=0
Perform line search.
- [Real](#) [update](#) ([Array](#) ¶ms, const [Array](#) &direction, [Real](#) beta, const [Constraint](#) &constraint)

Protected Attributes

- [Array](#) [xtd_](#)
new x and its gradient
- [Array](#) [gradient_](#)
new x and its gradient
- [Real](#) [qt_](#)
cost function value and gradient norm corresponding to xtd_
- [Real](#) [qpt_](#)

cost function value and gradient norm corresponding to `xtd_`

- bool `succeed_`
flag to know if linesearch succeed

7.342 Link Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/handle.hpp>
```

Inheritance diagram for Link:

7.342.1 Detailed Description

```
template<class Type> class QuantLib::Link< Type >
```

Relinkable access to a shared pointer.

Precondition:

Class "Type" must inherit from [Observable](#)

Public Member Functions

- [Link](#) (const boost::shared_ptr< Type > &h=boost::shared_ptr< Type >(), bool registerAsObserver=true)
- void [linkTo](#) (const boost::shared_ptr< Type > &, bool registerAsObserver=true)
- bool [empty](#) () const
Checks if the contained shared pointer points to anything.
- const boost::shared_ptr< Type > & [currentLink](#) () const
Returns the contained shared pointer.
- void [update](#) ()
Observer interface.

7.342.2 Constructor & Destructor Documentation

7.342.2.1 [Link](#) (const boost::shared_ptr< Type > & h = boost::shared_ptr< Type >(), bool registerAsObserver = true) [explicit]

Warning:

see the documentation of the [linkTo\(\)](#) method for issues relatives to registerAsObserver.

7.342.3 Member Function Documentation

7.342.3.1 void [linkTo](#) (const boost::shared_ptr< Type > &, bool registerAsObserver = true)

Warning:

registerAsObserver is left as a backdoor in case the programmer cannot guarantee that the object pointed to will remain alive for the whole lifetime of the handle—namely, it should be set to false when the passed shared pointer was created with `owns = false` (the latter should only happen in a controlled environment, so that the programmer is aware of it). Failure to do so can very likely result in a program crash. If the programmer does want the handle to register as observer of such a shared pointer, it is his responsibility to ensure that the handle gets destroyed before the pointed object does.

7.343 LocalConstantVol Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/localconstantvol.hpp>
```

Inheritance diagram for LocalConstantVol:

7.343.1 Detailed Description

Constant local volatility, no time-strike dependence.

This class implements the LocalVolatilityTermStructure interface for a constant local volatility (no time/asset dependence). Local volatility and Black volatility are the same when volatility is at most time dependent, so this class is basically a proxy for [BlackVolatilityTermStructure](#).

Public Member Functions

- **LocalConstantVol** (const [Date](#) &referenceDate, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **LocalConstantVol** (const [Date](#) &referenceDate, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)
- **LocalConstantVol** ([Integer](#) settlementDays, const [Calendar](#) &, [Volatility](#) volatility, const [DayCounter](#) &dayCounter)
- **LocalConstantVol** ([Integer](#) settlementDays, const [Calendar](#) &, const [Handle](#)< [Quote](#) > &volatility, const [DayCounter](#) &dayCounter)

LocalVolTermStructure interface

- [DayCounter](#) dayCounter () const
the day counter used for date/time conversion
- [Date](#) maxDate () const
the latest date for which the term structure can return vols
- [Real](#) minStrike () const
the minimum strike for which the term structure can return vols
- [Real](#) maxStrike () const
the maximum strike for which the term structure can return vols

Visitability

- virtual void accept ([AcyclicVisitor](#) &)

7.344 LocalVolCurve Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/localvolcurve.hpp>
```

Inheritance diagram for LocalVolCurve:

7.344.1 Detailed Description

Local volatility curve derived from a Black curve.

Public Member Functions

- **LocalVolCurve** (const [Handle](#)< [BlackVarianceCurve](#) > &curve)

LocalVolTermStructure interface

- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Date](#) [maxDate](#) () const
the latest date for which the term structure can return vols
- [Real](#) [minStrike](#) () const
the minimum strike for which the term structure can return vols
- [Real](#) [maxStrike](#) () const
the maximum strike for which the term structure can return vols

Visitability

- virtual void [accept](#) ([AcyclicVisitor](#) &)

Protected Member Functions

- [Volatility](#) [localVolImpl](#) ([Time](#), [Real](#)) const

7.344.2 Member Function Documentation

7.344.2.1 [Volatility](#) [localVolImpl](#) ([Time](#) *t*, [Real](#) *dummy*) const [protected, virtual]

The relation

$$\int_0^T \sigma_L^2(t) dt = \sigma_B^2 T$$

holds, where $\sigma_L(t)$ is the local volatility at time t and $\sigma_B(T)$ is the Black volatility for maturity T . From the above, the formula

$$\sigma_L(t) = \sqrt{\frac{d}{dt} \sigma_B^2(t) t}$$

can be deduced which is here implemented.

Implements [LocalVolTermStructure](#).

7.345 LocalVolSurface Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/localvolsurface.hpp>
```

Inheritance diagram for LocalVolSurface:

7.345.1 Detailed Description

Local volatility surface derived from a Black vol surface.

For details about this implementation refer to "Stochastic Volatility and Local Volatility," in "Case Studies and Financial Modelling Course Notes," by Jim Gatheral, Fall Term, 2003

see www.math.nyu.edu/fellows_fin_math/gatheral/Lecture1_Fall02.pdf

Bug

this class is untested, probably unreliable.

Public Member Functions

- **LocalVolSurface** (const [Handle](#)< [BlackVolTermStructure](#) > &blackTS, const [Handle](#)< [YieldTermStructure](#) > &riskFreeTS, const [Handle](#)< [YieldTermStructure](#) > ÷ndTS, const [Handle](#)< [Quote](#) > &underlying)
- **LocalVolSurface** (const [Handle](#)< [BlackVolTermStructure](#) > &blackTS, const [Handle](#)< [YieldTermStructure](#) > &riskFreeTS, const [Handle](#)< [YieldTermStructure](#) > ÷ndTS, [Real](#) underlying)

LocalVolTermStructure interface

- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Date](#) [maxDate](#) () const
the latest date for which the term structure can return vols
- [Real](#) [minStrike](#) () const
the minimum strike for which the term structure can return vols
- [Real](#) [maxStrike](#) () const
the maximum strike for which the term structure can return vols

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Member Functions

- [Volatility](#) [localVolImpl](#) ([Time](#), [Real](#)) const
local vol calculation

7.346 LocalVolTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/voltermstructure.hpp>
```

Inheritance diagram for LocalVolTermStructure:

7.346.1 Detailed Description

Local-volatility term structure.

This abstract class defines the interface of concrete local-volatility term structures which will be derived from this one.

Volatilities are assumed to be expressed on an annual basis.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [LocalVolTermStructure](#) ()
default constructor
- [LocalVolTermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [LocalVolTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Local Volatility

- [Volatility](#) [localVol](#) (const [Date](#) &d, [Real](#) underlyingLevel, bool extrapolate=false) const
- [Volatility](#) [localVol](#) ([Time](#) t, [Real](#) underlyingLevel, bool extrapolate=false) const

Limits

- virtual [Date](#) [maxDate](#) () const =0
the latest date for which the term structure can return vols
- [Time](#) [maxTime](#) () const
the latest time for which the term structure can return vols
- virtual [Real](#) [minStrike](#) () const =0
the minimum strike for which the term structure can return vols
- virtual [Real](#) [maxStrike](#) () const =0
the maximum strike for which the term structure can return vols

Visitability

- virtual void [accept](#) ([AcyclicVisitor](#) &)

Protected Member Functions

Calculations

These methods must be implemented in derived classes to perform the actual volatility calculations. When they are called, range check has already been performed; therefore, they must assume that extrapolation is required.

- virtual [Volatility](#) `localVolImpl` ([Time](#) t, [Real](#) strike) const =0
local vol calculation

7.346.2 Constructor & Destructor Documentation

7.346.2.1 [LocalVolTermStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.347 LogLinear Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/loglinearinterpolation.hpp>
```

7.347.1 Detailed Description

log-linear interpolation factory and traits

Public Types

- enum { **global** = 0 }

Public Member Functions

- template<class I1, class I2> [Interpolation](#) **interpolate** (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin) const

7.348 LogLinearInterpolation Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/loglinearinterpolation.hpp>
```

Inheritance diagram for LogLinearInterpolation:

7.348.1 Detailed Description

log-linear interpolation between discrete points

Todo

implement primitive, derivative, and secondDerivative functions.

Public Member Functions

- template<class I1, class I2> [LogLinearInterpolation](#) (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)

7.348.2 Constructor & Destructor Documentation

7.348.2.1 [LogLinearInterpolation](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the x values must be sorted.

7.349 LTLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for LTLCurrency:

7.349.1 Detailed Description

Lithuanian litas.

The ISO three-letter code is LTL; the numeric code is 440. It is divided in 100 centu.

7.350 LUFCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for LUFCurrency:

7.350.1 Detailed Description

Luxembourg franc.

The ISO three-letter code is LUF; the numeric code is 442. It is divided in 100 centimes.

7.351 LVLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for LVLCurrency:

7.351.1 Detailed Description

Latvian lat.

The ISO three-letter code is LVL; the numeric code is 428. It is divided in 100 santims.

7.352 MakeMCDigitalEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mcdigitalengine.hpp>
```

7.352.1 Detailed Description

template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MakeMCDigitalEngine< RNG, S >

Monte Carlo digital engine factory.

Public Member Functions

- [MakeMCDigitalEngine](#) & **withSteps** ([Size](#) steps)
- [MakeMCDigitalEngine](#) & **withStepsPerYear** ([Size](#) steps)
- [MakeMCDigitalEngine](#) & **withBrownianBridge** (bool b=true)
- [MakeMCDigitalEngine](#) & **withSamples** ([Size](#) samples)
- [MakeMCDigitalEngine](#) & **withTolerance** ([Real](#) tolerance)
- [MakeMCDigitalEngine](#) & **withMaxSamples** ([Size](#) samples)
- [MakeMCDigitalEngine](#) & **withSeed** (BigNatural seed)
- [MakeMCDigitalEngine](#) & **withAntitheticVariate** (bool b=true)
- [MakeMCDigitalEngine](#) & **withControlVariate** (bool b=true)
- **operator boost::shared_ptr () const**

7.353 MakeMCEuropeanEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mceuropeanengine.hpp>
```

7.353.1 Detailed Description

`template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MakeMCEuropeanEngine< RNG, S >`

Monte Carlo European engine factory.

Public Member Functions

- [MakeMCEuropeanEngine](#) & `withSteps` ([Size](#) steps)
- [MakeMCEuropeanEngine](#) & `withStepsPerYear` ([Size](#) steps)
- [MakeMCEuropeanEngine](#) & `withBrownianBridge` (bool b=true)
- [MakeMCEuropeanEngine](#) & `withSamples` ([Size](#) samples)
- [MakeMCEuropeanEngine](#) & `withTolerance` ([Real](#) tolerance)
- [MakeMCEuropeanEngine](#) & `withMaxSamples` ([Size](#) samples)
- [MakeMCEuropeanEngine](#) & `withSeed` (BigNatural seed)
- [MakeMCEuropeanEngine](#) & `withAntitheticVariate` (bool b=true)
- [MakeMCEuropeanEngine](#) & `withControlVariate` (bool b=true)
- `operator boost::shared_ptr () const`

7.354 MakeMCEuropeanHestonEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mceuropeanhestonengine.hpp>
```

7.354.1 Detailed Description

`template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MakeMCEuropeanHestonEngine< RNG, S >`

Monte Carlo Heston European engine factory.

Public Member Functions

- [MakeMCEuropeanHestonEngine](#) & **withSteps** ([Size](#) steps)
- [MakeMCEuropeanHestonEngine](#) & **withStepsPerYear** ([Size](#) steps)
- [MakeMCEuropeanHestonEngine](#) & **withSamples** ([Size](#) samples)
- [MakeMCEuropeanHestonEngine](#) & **withTolerance** ([Real](#) tolerance)
- [MakeMCEuropeanHestonEngine](#) & **withMaxSamples** ([Size](#) samples)
- [MakeMCEuropeanHestonEngine](#) & **withSeed** (BigNatural seed)
- [MakeMCEuropeanHestonEngine](#) & **withAntitheticVariate** (bool b=true)
- `operator boost::shared_ptr () const`

7.355 MakeSchedule Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/schedule.hpp>
```

7.355.1 Detailed Description

helper class

This class provides a more comfortable interface to the argument list of Schedule's constructor.

Public Member Functions

- **MakeSchedule** (const [Calendar](#) &calendar, const [Date](#) &startDate, const [Date](#) &endDate, [Frequency](#) frequency, [BusinessDayConvention](#) convention)
- **MakeSchedule** & **withStubDate** (const [Date](#) &d)
- **MakeSchedule** & **backwards** (bool flag=true)
- **MakeSchedule** & **forwards** (bool flag=true)
- **MakeSchedule** & **longFinalPeriod** (bool flag=true)
- **MakeSchedule** & **shortFinalPeriod** (bool flag=true)
- **operator Schedule** ()

7.356 Matrix Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/matrix.hpp>
```

7.356.1 Detailed Description

Matrix used in linear algebra.

This class implements the concept of [Matrix](#) as used in linear algebra. As such, it is **not** meant to be used as a container.

Public Types

- typedef [Real](#) * **iterator**
- typedef const [Real](#) * **const_iterator**
- typedef boost::reverse_iterator< iterator > **reverse_iterator**
- typedef boost::reverse_iterator< const_iterator > **const_reverse_iterator**
- typedef [Real](#) * **row_iterator**
- typedef const [Real](#) * **const_row_iterator**
- typedef boost::reverse_iterator< row_iterator > **reverse_row_iterator**
- typedef boost::reverse_iterator< const_row_iterator > **const_reverse_row_iterator**
- typedef [step_iterator](#)< iterator > **column_iterator**
- typedef [step_iterator](#)< const_iterator > **const_column_iterator**
- typedef boost::reverse_iterator< [column_iterator](#) > **reverse_column_iterator**
- typedef boost::reverse_iterator< [const_column_iterator](#) > **const_reverse_column_iterator**

Public Member Functions

Constructors, destructor, and assignment

- [Matrix](#) ()
creates a null matrix
- [Matrix](#) (Size rows, Size columns)
creates a matrix with the given dimensions
- [Matrix](#) (Size rows, Size columns, [Real](#) value)
creates the matrix and fills it with value
- [Matrix](#) (const [Matrix](#) &)
- [Matrix](#) (const [Disposable](#)< [Matrix](#) > &)
- [Matrix](#) & **operator=** (const [Matrix](#) &)
- [Matrix](#) & **operator=** (const [Disposable](#)< [Matrix](#) > &)

Algebraic operators

- const [Matrix](#) & **operator+=** (const [Matrix](#) &)
- const [Matrix](#) & **operator-=** (const [Matrix](#) &)
- const [Matrix](#) & **operator *=** ([Real](#))
- const [Matrix](#) & **operator/=** ([Real](#))

Iterator access

- `const_iterator` **begin** () const
- `iterator` **begin** ()
- `const_iterator` **end** () const
- `iterator` **end** ()
- `const_reverse_iterator` **rbegin** () const
- `reverse_iterator` **rbegin** ()
- `const_reverse_iterator` **rend** () const
- `reverse_iterator` **rend** ()
- `const_row_iterator` **row_begin** (Size i) const
- `row_iterator` **row_begin** (Size i)
- `const_row_iterator` **row_end** (Size i) const
- `row_iterator` **row_end** (Size i)
- `const_reverse_row_iterator` **row_rbegin** (Size i) const
- `reverse_row_iterator` **row_rbegin** (Size i)
- `const_reverse_row_iterator` **row_rend** (Size i) const
- `reverse_row_iterator` **row_rend** (Size i)
- `const_column_iterator` **column_begin** (Size i) const
- `column_iterator` **column_begin** (Size i)
- `const_column_iterator` **column_end** (Size i) const
- `column_iterator` **column_end** (Size i)
- `const_reverse_column_iterator` **column_rbegin** (Size i) const
- `reverse_column_iterator` **column_rbegin** (Size i)
- `const_reverse_column_iterator` **column_rend** (Size i) const
- `reverse_column_iterator` **column_rend** (Size i)

Element access

- `const_row_iterator` **operator[]** (Size) const
- `row_iterator` **operator[]** (Size)
- `Disposable< Array >` **diagonal** (void) const

Inspectors

- `Size` **rows** () const
- `Size` **columns** () const
- `bool` **empty** () const

Utilities

- `void` **swap** (Matrix &)

Related Functions

(Note that these are not member functions.)

- `const Disposable< Matrix >` **CholeskyDecomposition** (const Matrix &m, bool flexible=false)
- `const Disposable< Matrix >` **operator+** (const Matrix &, const Matrix &)
- `const Disposable< Matrix >` **operator-** (const Matrix &, const Matrix &)
- `const Disposable< Matrix >` **operator *** (const Matrix &, Real)
- `const Disposable< Matrix >` **operator *** (Real, const Matrix &)
- `const Disposable< Matrix >` **operator/** (const Matrix &, Real)
- `const Disposable< Array >` **operator *** (const Array &, const Matrix &)

- const `Disposable< Array > operator *` (const `Matrix` &, const `Array` &)
- const `Disposable< Matrix > operator *` (const `Matrix` &, const `Matrix` &)
- const `Disposable< Matrix > transpose` (const `Matrix` &)
- const `Disposable< Matrix > outerProduct` (const `Array` &v1, const `Array` &v2)
- template<class `Iterator1`, class `Iterator2`> const `Disposable< Matrix > outerProduct` (`Iterator1` v1begin, `Iterator1` v1end, `Iterator2` v2begin, `Iterator2` v2end)
- void `swap` (`Matrix` &, `Matrix` &)
- `std::ostream & operator<<` (`std::ostream` &, const `Matrix` &)
- const `Disposable< Matrix > pseudoSqrt` (const `Matrix` &, `SalvagingAlgorithm::Type`)

Returns the pseudo square root of a real symmetric matrix.

- const `Disposable< Matrix > rankReducedSqrt` (const `Matrix` &, `Size` maxRank, `Real` componentRetainedPercentage, `SalvagingAlgorithm::Type`)

7.356.2 Member Function Documentation

7.356.2.1 const `Matrix` & operator+= (const `Matrix` &)

Precondition:

all matrices involved in an algebraic expression must have the same size.

7.356.3 Friends And Related Function Documentation

7.356.3.1 const `Disposable< Matrix > pseudoSqrt` (const `Matrix` &, `SalvagingAlgorithm::Type`) [related]

Returns the pseudo square root of a real symmetric matrix.

Given a matrix M , the result S is defined as the matrix such that $SS^T = M$. If the matrix is not positive semi definite, it can return an approximation of the pseudo square root using a (user selected) salvaging algorithm.

For more information see: "The most general methodology to create a valid correlation matrix for risk management and option pricing purposes", by R. Rebonato and P. Jäckel. The Journal of Risk, 2(2), Winter 1999/2000 <http://www.rebonato.com/correlationmatrix.pdf>

Revised and extended in "Monte Carlo Methods in Finance", by Peter Jäckel, Chapter 6.

Precondition:

the given matrix must be symmetric.

Todo

- implement Hypersphere decomposition:
 1. Jäckel "Monte Carlo Methods in Finance", Chapter 6
 2. Brigo "A Note on Correlation and Rank Reduction"
 3. Rapisarda, Brigo, Mercurio "Parameterizing correlations: a geometric interpretation"
- implement Higham algorithm: Higham "Computing the nearest correlation matrix"

Test

- the correctness of the results is tested by reproducing known good data.
- the correctness of the results is tested by checking returned values against numerical calculations.

7.356.3.2 `const Disposable< Matrix > rankReducedSqrt (const Matrix &, Size maxRank, Real componentRetainedPercentage, SalvagingAlgorithm::Type)` [related]

Precondition:

the given matrix must be symmetric.

7.357 MCAmericanBasketEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Basket/mcamericanbasketengine.hpp>
```

Inheritance diagram for MCAmericanBasketEngine:

7.357.1 Detailed Description

least-square Monte Carlo engine

Warning:

This method is intrinsically weak for out-of-the-money options.

Bug

this engine does not yet work for put options. More problems might surface.

Public Member Functions

- **MCAmericanBasketEngine** ([Size](#) requiredSamples, [Size](#) timeSteps, BigNatural seed=0)
- void **calculate** () const

7.358 MBarrierEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Barrier/mcbarrierengine.hpp>
```

Inheritance diagram for MBarrierEngine:

7.358.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MBarrierEngine< RNG, S >
```

Pricing engine for barrier options using Monte Carlo simulation.

Uses the Brownian-bridge correction for the barrier found in *Going to Extremes: Correcting Simulation Bias in Exotic Option Valuation* - D.R. Beaglehole, P.H. Dybvig and G. Zhou *Financial Analysts Journal*; Jan/Feb 1997; 53, 1. pg. 62-68 and *Simulating path-dependent options: A new approach* - M. El Babsiri and G. Noel *Journal of Derivatives*; Winter 1998; 6, 2; pg. 65-83

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Types

- typedef [McSimulation](#) < [SingleVariate](#) < RNG >, S >::path_generator_type **path_generator_type**
- typedef [McSimulation](#) < [SingleVariate](#) < RNG >, S >::path_pricer_type **path_pricer_type**
- typedef [McSimulation](#) < [SingleVariate](#) < RNG >, S >::stats_type **stats_type**

Public Member Functions

- **MBarrierEngine** ([Size](#) maxTimeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, bool isBiased, BigNatural seed)
- void **calculate** () const

Protected Member Functions

- [TimeGrid](#) **timeGrid** () const
- boost::shared_ptr< path_generator_type > **pathGenerator** () const
- boost::shared_ptr< path_pricer_type > **pathPricer** () const

Protected Attributes

- [Size](#) maxTimeStepsPerYear_
- [Size](#) requiredSamples_
- [Size](#) maxSamples_
- [Real](#) requiredTolerance_
- bool isBiased_

- bool **brownianBridge_**
- BigNatural **seed_**

7.359 MCBasketEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Basket/mcbasketengine.hpp>
```

Inheritance diagram for MCBasketEngine:

7.359.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCBasketEngine< RNG, S >
```

Pricing engine for basket options using Monte Carlo simulation.

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Types

- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::path_generator_type **path_generator_type**
- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::path_pricer_type **path_pricer_type**
- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::stats_type **stats_type**

Public Member Functions

- **MCBasketEngine** ([Size](#) maxTimeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)
- void **calculate** () const

Protected Member Functions

- [TimeGrid](#) **timeGrid** () const
- boost::shared_ptr< path_generator_type > **pathGenerator** () const
- boost::shared_ptr< path_pricer_type > **pathPricer** () const

Protected Attributes

- [Size](#) maxTimeStepsPerYear_
- [Size](#) requiredSamples_
- [Size](#) maxSamples_
- [Real](#) requiredTolerance_
- bool brownianBridge_
- BigNatural seed_

7.360 McCliquetOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mccliquetoption.hpp>
```

Inheritance diagram for McCliquetOption:

7.360.1 Detailed Description

simple example of Monte Carlo pricer

Public Member Functions

- **McCliquetOption** (Option::Type type, [Real](#) underlying, [Real](#) moneyiness, const [Handle](#)< [YieldTermStructure](#) > ÷ndYield, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const [Handle](#)< [BlackVolTermStructure](#) > &volatility, const std::vector< [Time](#) > ×, [Real](#) accruedCoupon, [Real](#) lastFixing, [Real](#) localCap, [Real](#) localFloor, [Real](#) globalCap, [Real](#) globalFloor, bool redemptionOnly, BigNatural seed=0)

7.361 MCDigitalEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mcdigitalengine.hpp>
```

Inheritance diagram for MCDigitalEngine:

7.361.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCDigital-Engine< RNG, S >
```

Pricing engine for digital options using Monte Carlo simulation.

Uses the Brownian [Bridge](#) correction for the barrier found in *Going to Extremes: Correcting Simulation Bias in Exotic Option Valuation* - D.R. Beaglehole, P.H. Dybvig and G. Zhou *Financial Analysts Journal*; Jan/Feb 1997; 53, 1. pg. 62-68 and *Simulating path-dependent options: A new approach* - M. El Babsiri and G. Noel *Journal of Derivatives*; Winter 1998; 6, 2; pg. 65-83

Test

the correctness of the returned value in case of cash-or-nothing at-hit digital payoff is tested by reproducing known good results.

Public Types

- typedef [MCDigitalEngine](#)< RNG, S >::path_generator_type **path_generator_type**
- typedef [MCDigitalEngine](#)< RNG, S >::path_pricer_type **path_pricer_type**
- typedef [MCDigitalEngine](#)< RNG, S >::stats_type **stats_type**

Public Member Functions

- **MCDigitalEngine** ([Size](#) timeSteps, [Size](#) timeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)

Protected Member Functions

- boost::shared_ptr< path_pricer_type > **pathPricer** () const

7.362 MCDiscreteArithmeticAPEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/mc_-discr_arith_av_price.hpp>
```

Inheritance diagram for MCDiscreteArithmeticAPEngine:

7.362.1 Detailed Description

template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCDiscreteArithmeticAPEngine< RNG, S >

Monte Carlo pricing engine for discrete arithmetic average price Asian.

Monte Carlo pricing engine for discrete arithmetic average price Asian options. It can use [MCDiscreteGeometricAPEngine](#) (Monte Carlo discrete arithmetic average price engine) and [AnalyticDiscreteGeometricAveragePriceAsianEngine](#) (analytic discrete arithmetic average price engine) for control variation.

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Types

- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::path_generator_type **path_generator_type**
- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::path_pricer_type **path_pricer_type**
- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::stats_type **stats_type**

Public Member Functions

- **MCDiscreteArithmeticAPEngine** ([Size](#) maxTimeStepPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural)

Protected Member Functions

- boost::shared_ptr< path_pricer_type > **pathPricer** () const
- boost::shared_ptr< path_pricer_type > **controlPathPricer** () const
- boost::shared_ptr< [PricingEngine](#) > **controlPricingEngine** () const

7.363 McDiscreteArithmeticASO Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcdiscretearithmeticaso.hpp>
```

Inheritance diagram for McDiscreteArithmeticASO:

7.363.1 Detailed Description

example of Monte Carlo pricer using a control variate.

Todo

continous-averaging version

Public Member Functions

- **McDiscreteArithmeticASO** (Option::Type type, [Real](#) underlying, const [Handle](#)< [YieldTermStructure](#) > ÷ndYield, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const [Handle](#)< [BlackVolTermStructure](#) > &volatility, const std::vector< [Time](#) > ×, bool controlVariate, BigNatural seed=0)

7.364 MCDiscreteAveragingAsianEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Asian/mcdiscreteasianengine.hpp>
```

Inheritance diagram for MCDiscreteAveragingAsianEngine:

7.364.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCDiscreteAveragingAsianEngine< RNG, S >
```

Pricing engine for discrete average Asians using Monte Carlo simulation.

Warning:

control-variate calculation is disabled under VC++6

Public Types

- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::path_generator_type **path_generator_type**
- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::path_pricer_type **path_pricer_type**
- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::stats_type **stats_type**

Public Member Functions

- **MCDiscreteAveragingAsianEngine** ([Size](#) maxTimeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)
- void **calculate** () const

Protected Member Functions

- [TimeGrid](#) **timeGrid** () const
- boost::shared_ptr< path_generator_type > **pathGenerator** () const
- [Real](#) **controlVariateValue** () const

Protected Attributes

- [Size](#) maxTimeStepsPerYear_
- [Size](#) requiredSamples_
- [Size](#) maxSamples_
- [Real](#) requiredTolerance_
- bool brownianBridge_
- BigNatural seed_

7.365 MCDiscreteGeometricAPEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/mc_-  
discr_geom_av_price.hpp>
```

Inheritance diagram for MCDiscreteGeometricAPEngine:

7.365.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCDiscrete-  
GeometricAPEngine< RNG, S >
```

Monte Carlo pricing engine for discrete geometric average price Asian.

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Types

- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::path_generator_type **path_generator_type**
- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::path_pricer_type **path_pricer_type**
- typedef [MCDiscreteAveragingAsianEngine](#)< RNG, S >::stats_type **stats_type**

Public Member Functions

- **MCDiscreteGeometricAPEngine** ([Size](#) maxTimeStepPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)

Protected Member Functions

- boost::shared_ptr< path_pricer_type > **pathPricer** () const

7.366 MCEuropeanEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mceuropeanengine.hpp>
```

Inheritance diagram for MCEuropeanEngine:

7.366.1 Detailed Description

`template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCEuropeanEngine< RNG, S >`

European option pricing engine using Monte Carlo simulation.

Test

the correctness of the returned value is tested by checking it against analytic results.

Public Types

- typedef [MCVanillaEngine](#)< RNG, S >::path_generator_type **path_generator_type**
- typedef [MCVanillaEngine](#)< RNG, S >::path_pricer_type **path_pricer_type**
- typedef [MCVanillaEngine](#)< RNG, S >::stats_type **stats_type**

Public Member Functions

- **MCEuropeanEngine** ([Size](#) timeSteps, [Size](#) timeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)

Protected Member Functions

- boost::shared_ptr< path_pricer_type > **pathPricer** () const

7.367 MCEuropeanHestonEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mceuropeanhestonengine.hpp>
```

Inheritance diagram for MCEuropeanHestonEngine:

7.367.1 Detailed Description

`template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCEuropeanHestonEngine< RNG, S >`

Monte Carlo Heston-model engine for European options.

Test

the correctness of the returned value is tested by reproducing results available in web/literature

Public Types

- typedef `MCHestonEngine< RNG, S >::path_pricer_type` `path_pricer_type`

Public Member Functions

- `MCEuropeanHestonEngine` (`Size` timeSteps, `Size` timeStepsPerYear, `bool` antitheticVariate, `Size` requiredSamples, `Real` requiredTolerance, `Size` maxSamples, `BigNatural` seed)

Protected Member Functions

- `boost::shared_ptr< path_pricer_type > pathPricer () const`

7.368 McEverest Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mceverest.hpp>
```

Inheritance diagram for McEverest:

7.368.1 Detailed Description

Everest-type option pricer.

The payoff of an Everest option is simply given by the final price / initial price ratio of the worst performer

Public Member Functions

- **McEverest** (const std::vector< [Handle< YieldTermStructure >](#) ÷ndYield, const [Handle< YieldTermStructure >](#) &riskFreeRate, const std::vector< [Handle< BlackVolTermStructure >](#) &volatilities, const [Matrix](#) &correlation, [Time](#) residualTime, [BigNatural](#) seed=0)

7.369 MCHestonEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mchestonengine.hpp>
```

Inheritance diagram for MCHestonEngine:

7.369.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCHestonEngine< RNG, S >
```

Monte Carlo Heston-model engine.

Public Member Functions

- void **calculate** () const

Protected Types

- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::path_generator_type **path_generator_type**
- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::path_pricer_type **path_pricer_type**
- typedef [McSimulation](#)< [MultiVariate](#)< RNG >, S >::stats_type **stats_type**

Protected Member Functions

- **MCHestonEngine** ([Size](#) timeSteps, [Size](#) timeStepsPerYear, bool antitheticVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)
- [TimeGrid](#) **timeGrid** () const
- boost::shared_ptr< path_generator_type > **pathGenerator** () const

Protected Attributes

- [Size](#) timeSteps_
- [Size](#) timeStepsPerYear_
- [Size](#) requiredSamples_
- [Size](#) maxSamples_
- [Real](#) requiredTolerance_
- bool brownianBridge_
- BigNatural seed_

7.370 McHimalaya Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mchimalaya.hpp>
```

Inheritance diagram for McHimalaya:

7.370.1 Detailed Description

Himalayan-type option pricer.

The payoff of a Himalaya option is computed in the following way: Given a basket of N assets, and N time periods, at end of each period the option who performed the best is added to the average and then discarded from the basket. At the end of the N periods the option pays the max between the strike and the average of the best performers.

Public Member Functions

- **McHimalaya** (const std::vector< [Real](#) > &underlyings, const std::vector< [Handle](#)< [YieldTermStructure](#) > > ÷ndYields, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const std::vector< [Handle](#)< [BlackVolTermStructure](#) > > &volatilities, const [Matrix](#) &correlation, [Real](#) strike, const std::vector< [Time](#) > ×, [BigNatural](#) seed=0)

7.371 McMaxBasket Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcmaxbasket.hpp>
```

Inheritance diagram for McMaxBasket:

7.371.1 Detailed Description

simple example of multi-factor Monte Carlo pricer

Public Member Functions

- **McMaxBasket** (const std::vector< [Real](#) > &underlyings, const std::vector< [Handle](#)< [YieldTermStructure](#) > > ÷ndYields, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const std::vector< [Handle](#)< [BlackVolTermStructure](#) > > &volatilities, const [Matrix](#) &correlation, [Time](#) residualTime, [BigNatural](#) seed=0)

7.372 McPagoda Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcpagoda.hpp>
```

Inheritance diagram for McPagoda:

7.372.1 Detailed Description

roofed Asian option

Given a certain portfolio of assets at the end of the period it is returned the minimum of a given roof and a certain fraction of the positive portfolio performance. If the performance of the portfolio is below then the payoff is null.

Public Member Functions

- **McPagoda** (const std::vector< [Real](#) > &underlyings, [Real](#) fraction, [Real](#) roof, const std::vector< [Handle](#)< [YieldTermStructure](#) > > ÷ndYields, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const std::vector< [Handle](#)< [BlackVolTermStructure](#) > > &volatilities, const [Matrix](#) &correlation, const std::vector< [Time](#) > ×, [BigNatural](#) seed=0)

7.373 McPerformanceOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcperformanceoption.hpp>
```

Inheritance diagram for McPerformanceOption:

7.373.1 Detailed Description

Performance option computed using Monte Carlo simulation.

A performance option is a variant of a cliquet option: the payoff of each forward-starting (a.k.a. deferred strike) options is $\$ \max(S/X - 1) \$$.

Public Member Functions

- **McPerformanceOption** (Option::Type type, [Real](#) underlying, [Real](#) moneyness, const [Handle](#)< [YieldTermStructure](#) > ÷ndYield, const [Handle](#)< [YieldTermStructure](#) > &riskFreeRate, const [Handle](#)< [BlackVolTermStructure](#) > &volatility, const std::vector< [Time](#) > ×, [BigNatural](#) seed=0)

7.374 McPricer Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcpricer.hpp>
```

7.374.1 Detailed Description

template<class MC, class S = Statistics> class QuantLib::McPricer< MC, S >

base class for Monte Carlo pricers

Eventually this class might be linked to the general tree of pricers, in order to have tools like impliedVolatility available. Also, it could, eventually, offer greeks methods. Deriving a class from [McPricer](#) gives an easy way to write a Monte Carlo Pricer. See [McEuropean](#) as example of one factor pricer, [Basket](#) as example of multi factor pricer.

Public Member Functions

- [Real value](#) ([Real](#) tolerance, [Size](#) maxSample=QL_MAX_INTEGER) const
add samples until the required tolerance is reached
- [Real valueWithSamples](#) ([Size](#) samples) const
simulate a fixed number of samples
- [Real errorEstimate](#) () const
error Estimated of the samples simulated so far
- const S & [sampleAccumulator](#) (void) const
access to the sample accumulator for more statistics

Protected Attributes

- boost::shared_ptr< [MonteCarloModel](#)< MC, S > > **mcModel_**

Static Protected Attributes

- const [Size](#) **minSample_** = 1023

7.375 McSimulation Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/mcsimulation.hpp>
```

7.375.1 Detailed Description

template<class MC, class S = Statistics> class QuantLib::McSimulation< MC, S >

base class for Monte Carlo engines

Eventually this class might offer greeks methods. Deriving a class from McEngine gives an easy way to write a Monte Carlo engine.

See McVanillaEngine as an example of one factor engine.

Public Types

- typedef [MonteCarloModel](#)< MC, S >::path_generator_type **path_generator_type**
- typedef [MonteCarloModel](#)< MC, S >::path_pricer_type **path_pricer_type**
- typedef [MonteCarloModel](#)< MC, S >::stats_type **stats_type**

Public Member Functions

- **Real value** (**Real** tolerance, **Size** maxSample=QL_MAX_INTEGER) const
add samples until the required absolute tolerance is reached
- **Real valueWithSamples** (**Size** samples) const
simulate a fixed number of samples
- **Real errorEstimate** () const
error estimated using the samples simulated so far
- const stats_type & **sampleAccumulator** (void) const
access to the sample accumulator for richer statistics
- void **calculate** (**Real** requiredTolerance, **Size** requiredSamples, **Size** maxSamples) const
basic calculate method provided to inherited pricing engines

Protected Member Functions

- **McSimulation** (bool antitheticVariate, bool controlVariate)
- virtual boost::shared_ptr< path_pricer_type > **pathPricer** () const =0
- virtual boost::shared_ptr< path_generator_type > **pathGenerator** () const =0
- virtual [TimeGrid](#) **timeGrid** () const =0
- virtual boost::shared_ptr< path_pricer_type > **controlPathPricer** () const
- virtual boost::shared_ptr< [PricingEngine](#) > **controlPricingEngine** () const
- virtual **Real controlVariateValue** () const

Protected Attributes

- boost::shared_ptr< [MonteCarloModel](#)< MC, S > > **mcModel_**
- bool **antitheticVariate_**
- bool **controlVariate_**

Static Protected Attributes

- const [Size](#) **minSample_** = 1023

7.376 MCVanillaEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mcvanillaengine.hpp>
```

Inheritance diagram for MCVanillaEngine:

7.376.1 Detailed Description

```
template<class RNG = PseudoRandom, class S = Statistics> class QuantLib::MCVanillaEngine< RNG, S >
```

Pricing engine for vanilla options using Monte Carlo simulation.

Public Member Functions

- void **calculate** () const

Protected Types

- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::path_generator_type **path_generator_type**
- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::path_pricer_type **path_pricer_type**
- typedef [McSimulation](#)< [SingleVariate](#)< RNG >, S >::stats_type **stats_type**

Protected Member Functions

- **MCVanillaEngine** ([Size](#) timeSteps, [Size](#) timeStepsPerYear, bool brownianBridge, bool antitheticVariate, bool controlVariate, [Size](#) requiredSamples, [Real](#) requiredTolerance, [Size](#) maxSamples, BigNatural seed)
- [TimeGrid](#) **timeGrid** () const
- boost::shared_ptr< path_generator_type > **pathGenerator** () const
- [Real](#) **controlVariateValue** () const

Protected Attributes

- [Size](#) timeSteps_
- [Size](#) timeStepsPerYear_
- [Size](#) requiredSamples_
- [Size](#) maxSamples_
- [Real](#) requiredTolerance_
- bool brownianBridge_
- BigNatural seed_

7.377 MersenneTwisterUniformRng Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/mt19937uniformrng.hpp>
```

7.377.1 Detailed Description

Uniform random number generator.

Mersenne Twister random number generator of period $2^{19937}-1$

For more details see <http://www.math.keio.ac.jp/matsumoto/emt.html>

Test

the correctness of the returned values is tested by checking them against known good results.

Public Types

- typedef [Sample](#)< [Real](#) > **sample_type**

Public Member Functions

- [MersenneTwisterUniformRng](#) (unsigned long seed=0)
- [MersenneTwisterUniformRng](#) (const std::vector< unsigned long > &seeds)
- [sample_type](#) next () const
- unsigned long [nextInt32](#) () const

return a random number on $[0, 0xffffffff]$ -interval

7.377.2 Constructor & Destructor Documentation

7.377.2.1 [MersenneTwisterUniformRng](#) (unsigned long seed = 0) [explicit]

if the given seed is 0, a random seed will be chosen based on clock()

7.377.3 Member Function Documentation

7.377.3.1 [sample_type](#) next () const

returns a sample with weight 1.0 containing a random number on (0.0, 1.0)-real-interval

7.378 Merton76Process Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/merton76process.hpp>
```

Inheritance diagram for Merton76Process:

7.378.1 Detailed Description

Merton-76 jump-diffusion process.

Public Member Functions

- **Merton76Process** (const [Handle](#)< [Quote](#) > &stateVariable, const [Handle](#)< [YieldTermStructure](#) > ÷ndTS, const [Handle](#)< [YieldTermStructure](#) > &riskFreeTS, const [Handle](#)< [BlackVolTermStructure](#) > &blackVolTS, const [Handle](#)< [Quote](#) > &jumpInt, const [Handle](#)< [Quote](#) > &logJMean, const [Handle](#)< [Quote](#) > &logJVol, const boost::shared_ptr< discretization > &d=boost::shared_ptr< discretization >(new [EulerDiscretization](#)))
- **Time time** (const [Date](#) &) const

StochasticProcess1D interface

- **Real x0** () const
returns the initial value of the state variable
- **Real drift** ([Time](#), [Real](#)) const
returns the drift part of the equation, i.e. $\mu(t, x_t)$
- **Real diffusion** ([Time](#), [Real](#)) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- **Real apply** ([Real](#) x0, [Real](#) dx) const

Inspectors

- const boost::shared_ptr< [Quote](#) > & **stateVariable** () const
- const boost::shared_ptr< [YieldTermStructure](#) > & **dividendYield** () const
- const boost::shared_ptr< [YieldTermStructure](#) > & **riskFreeRate** () const
- const boost::shared_ptr< [BlackVolTermStructure](#) > & **blackVolatility** () const
- const boost::shared_ptr< [Quote](#) > & **jumpIntensity** () const
- const boost::shared_ptr< [Quote](#) > & **logMeanJump** () const
- const boost::shared_ptr< [Quote](#) > & **logJumpVolatility** () const

7.378.2 Member Function Documentation

7.378.2.1 **Real apply** ([Real](#) x0, [Real](#) dx) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented from [StochasticProcess1D](#).

7.378.2.2 [Time](#) time (const [Date](#) &) const [virtual]

returns the time value corresponding to the given date in the reference system of the stochastic process.

Note:

As a number of processes might not need this functionality, a default implementation is given which raises an exception.

Reimplemented from [StochasticProcess](#).

7.379 MixedScheme Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/mixedscheme.hpp>
```

Inheritance diagram for MixedScheme:

7.379.1 Detailed Description

template<class Operator> class QuantLib::MixedScheme< Operator >

Mixed (explicit/implicit) scheme for finite difference methods.

In this implementation, the passed operator must be derived from either TimeConstantOperator or TimeDependentOperator. Also, it must implement at least the following interface:

```
typedef ... array_type;

// copy constructor/assignment
// (these will be provided by the compiler if none is defined)
Operator(const Operator&);
Operator& operator=(const Operator&);

// inspectors
Size size();

// modifiers
void setTime(Time t);

// operator interface
array_type applyTo(const array_type&);
array_type solveFor(const array_type&);
static Operator identity(Size size);

// operator algebra
Operator operator*(Real, const Operator&);
Operator operator+(const Operator&, const Operator&);
Operator operator+(const Operator&, const Operator&);
```

Warning:

The differential operator must be linear for this evolver to work.

Todo

- derive variable theta schemes
- introduce multi time-level schemes.

Public Types

- typedef OperatorTraits< Operator > **traits**
- typedef traits::operator_type **operator_type**
- typedef traits::array_type **array_type**
- typedef traits::bc_set **bc_set**
- typedef traits::condition_type **condition_type**

Public Member Functions

- **MixedScheme** (const operator_type &L, [Real](#) theta, const bc_set &bcs)
- void **step** (array_type &a, [Time](#) t)
- void **setStep** ([Time](#) dt)

Protected Attributes

- operator_type L_
- operator_type I_
- operator_type **explicitPart_**
- operator_type **implicitPart_**
- [Time](#) dt_
- [Real](#) theta_
- bc_set **bcs_**

7.380 Money Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/money.hpp>
```

7.380.1 Detailed Description

amount of cash

Test

money arithmetic is tested with and without currency conversions.

Conversion settings

These parameters are used for combining money amounts in different currencies

- enum `ConversionType` { `NoConversion`, `BaseCurrencyConversion`, `AutomatedConversion` }
- `ConversionType` `conversionType`
- `Currency` `baseCurrency`

Public Member Functions

Constructors

- `Money` (const `Currency` ¤cy, `Decimal` value)
- `Money` (`Decimal` value, const `Currency` ¤cy)

Inspectors

- const `Currency` & `currency` () const
- `Decimal` `value` () const
- `Money` `rounded` () const

Money arithmetics

See below for non-member functions and for settings which determine the behavior of the operators.

- `Money` `operator+` () const
- `Money` `operator-` () const
- `Money` & `operator+=` (const `Money` &)
- `Money` & `operator-=` (const `Money` &)
- `Money` & `operator *=` (`Decimal`)
- `Money` & `operator/=` (`Decimal`)

Related Functions

(Note that these are not member functions.)

- `Money` `operator+` (const `Money` &, const `Money` &)
- `Money` `operator-` (const `Money` &, const `Money` &)
- `Money` `operator *` (const `Money` &, `Decimal`)

- `Money operator *` (`Decimal`, `const Money &`)
- `Money operator/` (`const Money &`, `Decimal`)
- `Decimal operator/` (`const Money &`, `const Money &`)
- `bool operator==` (`const Money &`, `const Money &`)
- `bool operator!=` (`const Money &`, `const Money &`)
- `bool operator<` (`const Money &`, `const Money &`)
- `bool operator<=` (`const Money &`, `const Money &`)
- `bool operator>` (`const Money &`, `const Money &`)
- `bool operator>=` (`const Money &`, `const Money &`)
- `bool close` (`const Money &`, `const Money &`, `Size n=42`)
- `bool close_enough` (`const Money &`, `const Money &`, `Size n=42`)
- `std::ostream & operator<<` (`std::ostream &`, `const Money &`)

7.380.2 Member Enumeration Documentation

7.380.2.1 enum `ConversionType`

Enumeration values:

NoConversion do not perform conversions

BaseCurrencyConversion convert both operands to the base currency before converting

AutomatedConversion return the result in the currency of the first operand

7.381 MonotonicCubicSpline Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp>
```

Inheritance diagram for MonotonicCubicSpline:

7.381.1 Detailed Description

Cubic spline with monotonicity constraint

Public Member Functions

- `template<class I1, class I2> MonotonicCubicSpline (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin, CubicSpline::BoundaryCondition leftCondition, Real leftConditionValue, CubicSpline::BoundaryCondition rightCondition, Real rightConditionValue)`

7.381.2 Constructor & Destructor Documentation

- 7.381.2.1 `MonotonicCubicSpline (const I1 & xBegin, const I1 & xEnd, const I2 & yBegin, CubicSpline::BoundaryCondition leftCondition, Real leftConditionValue, CubicSpline::BoundaryCondition rightCondition, Real rightConditionValue)`

Precondition:

the x values must be sorted.

7.382 MonteCarloModel Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Monte-
Carlo/montecarlomodel.hpp>
```

7.382.1 Detailed Description

```
template<class mc_traits, class stats_traits = Statistics> class QuantLib::MonteCarloModel<
mc_traits, stats_traits >
```

General purpose Monte Carlo model for path samples.

The template arguments of this class correspond to available policies for the particular model to be instantiated—i.e., whether it is single- or multi-asset, or whether it should use pseudo-random or low-discrepancy numbers for path generation. Such decisions are grouped in trait classes so as to be orthogonal—see [mctrails.hpp](#) for examples.

The constructor accepts two safe references, i.e. two smart pointers, one to a path generator and the other to a path pricer. In case of control variate technique the user should provide the additional control option, namely the option path pricer and the option value.

Public Types

- typedef mc_traits::rsg_type **rsg_type**
- typedef mc_traits::path_generator_type **path_generator_type**
- typedef mc_traits::path_pricer_type **path_pricer_type**
- typedef path_generator_type::sample_type **sample_type**
- typedef path_pricer_type::result_type **result_type**
- typedef stats_traits **stats_type**

Public Member Functions

- **MonteCarloModel** (const boost::shared_ptr< path_generator_type > &pathGenerator, const boost::shared_ptr< path_pricer_type > &pathPricer, const stats_type &sampleAccumulator, bool antitheticVariate, const boost::shared_ptr< path_pricer_type > &cvPathPricer=boost::shared_ptr< path_pricer_type >(), result_type cvOptionValue=result_type())
- void **addSamples** ([Size](#) samples)
- const stats_type & **sampleAccumulator** (void) const

7.383 MoreGreeks Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/option.hpp>
```

Inheritance diagram for MoreGreeks:

7.383.1 Detailed Description

more additional option results

Public Member Functions

- void `reset()`

Public Attributes

- [Real](#) `itmCashProbability`
- [Real](#) `deltaForward`
- [Real](#) `elasticity`
- [Real](#) `thetaPerDay`
- [Real](#) `strikeSensitivity`

7.384 MoroInverseCumulativeNormal Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/normaldistribution.hpp>
```

7.384.1 Detailed Description

Moro Inverse cumulative normal distribution class.

Given x between zero and one as the integral value of a gaussian normal distribution this class provides the value y such that formula here ...

It uses Beasly and Springer approximation, with an improved approximation for the tails. See Boris Moro, "The Full Monte", 1995, Risk Magazine.

This class can also be used to generate a gaussian normal distribution from a uniform distribution. This is especially useful when a gaussian normal distribution is generated from a low discrepancy uniform distribution: in this case the traditional Box-Muller approach and its variants would not preserve the sequence's low-discrepancy.

Peter J. Acklam's approximation is better and is available as [QuantLib::InverseCumulativeNormal](#)

Public Member Functions

- **MoroInverseCumulativeNormal** ([Real](#) average=0.0, [Real](#) sigma=1.0)
- **Real operator()** ([Real](#) x) const

7.385 MTLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for MTLCurrency:

7.385.1 Detailed Description

Maltese lira.

The ISO three-letter code is MTL; the numeric code is 470. It is divided in 100 cents.

7.386 MultiAsset Struct Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctraits.hpp>
```

7.386.1 Detailed Description

```
template<class rng_traits = PseudoRandom> struct QuantLib::MultiAsset< rng_traits >
```

Deprecated

use [MultiVariate](#) instead

Public Types

- typedef [MultiVariate](#)< rng_traits >::path_type path_type
- typedef [MultiVariate](#)< rng_traits >::path_pricer_type path_pricer_type
- typedef [MultiVariate](#)< rng_traits >::rsg_type rsg_type
- typedef [MultiVariate](#)< rng_traits >::path_generator_type path_generator_type

7.387 MultiAssetOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/multiassetoption.hpp>
```

Inheritance diagram for MultiAssetOption:

7.387.1 Detailed Description

Base class for options on multiple assets.

Public Member Functions

- **MultiAssetOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [Payoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

Instrument interface

- bool [isExpired](#) () const
returns whether the instrument is still tradable.

greeks

- [Real](#) [delta](#) () const
- [Real](#) [gamma](#) () const
- [Real](#) [theta](#) () const
- [Real](#) [vega](#) () const
- [Real](#) [rho](#) () const
- [Real](#) [dividendRho](#) () const

Protected Member Functions

- void [setupExpired](#) () const
- void [performCalculations](#) () const

Protected Attributes

- [Real](#) [delta_](#)
- [Real](#) [gamma_](#)
- [Real](#) [theta_](#)
- [Real](#) [vega_](#)
- [Real](#) [rho_](#)
- [Real](#) [dividendRho_](#)
- boost::shared_ptr< [StochasticProcess](#) > [stochasticProcess_](#)

7.387.2 Member Function Documentation

7.387.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [Instrument](#).

Reimplemented in [BasketOption](#).

7.387.2.2 void setupExpired () const [protected, virtual]

This method must leave the instrument in a consistent state when the expiration condition is met.

Reimplemented from [Instrument](#).

7.387.2.3 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [Instrument](#).

7.388 MultiAssetOption::arguments Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/multiassetoption.hpp>`

Inheritance diagram for MultiAssetOption::arguments:

7.388.1 Detailed Description

Arguments for multi-asset option calculation

Public Member Functions

- void **validate** () const

Public Attributes

- boost::shared_ptr< [StochasticProcess](#) > **stochasticProcess**

7.389 MultiAssetOption::results Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/multiassetoption.hpp>
```

Inheritance diagram for MultiAssetOption::results:

7.389.1 Detailed Description

Results from multi-asset option calculation

Public Member Functions

- void `reset ()`

7.390 MultiCubicSpline Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/multicubicspline.hpp>
```

7.390.1 Detailed Description

```
template<Size i> class QuantLib::MultiCubicSpline< i >
```

Test

interpolated values are checked against the original function.

Todo

- fix it for Borland compilation
- allow extrapolation as for the other interpolations
- investigate if and how to implement Hyman filters and different boundary conditions

Bug

- cannot interpolate at the grid points on the boundary surface of the N-dimensional region
- it does not compile under Borland

Public Types

- typedef c_splint::argument_type **argument_type**
- typedef c_splint::result_type **result_type**
- typedef c_splint::data_table **data_table**
- typedef c_splint::return_type **return_type**
- typedef c_splint::output_data **output_data**
- typedef c_splint::dimensions **dimensions**
- typedef c_splint::data **data**

Public Member Functions

- **MultiCubicSpline** (const SplineGrid &grid, const data_table &y, const std::vector< bool > &ae=std::vector< bool >(20, false))
- result_type **operator()** (const argument_type &x) const
- void **set_shared_increments** () const
- void **set_shared_coefficients** (const argument_type &x) const

7.391 MultiPath Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/multipath.hpp>
```

7.391.1 Detailed Description

Correlated multiple asset paths.

[MultiPath](#) contains the list of paths for each asset, i.e., `multipath[j]` is the path followed by the *j*-th asset.

Public Member Functions

- [MultiPath](#) ([Size](#) nAsset, const [TimeGrid](#) &timeGrid)
- [MultiPath](#) (const std::vector< [Path](#) > &multiPath)

inspectors

- [Size](#) `assetNumber ()` const
- [Size](#) `pathSize ()` const

read/write access to components

- const [Path](#) & `operator[] (Size j)` const
- [Path](#) & `operator[] (Size j)`

7.392 MultiPathGenerator Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Monte-  
Carlo/multipathgenerator.hpp>
```

7.392.1 Detailed Description

template<class GSG> class QuantLib::MultiPathGenerator< GSG >

Generates a multipath from a random number generator.

RSG is a sample generator which returns a random sequence. It must have the minimal interface:

```
RSG {  
    Sample<Array> next();  
};
```

Test

the generated paths are checked against cached results

Public Types

- typedef [Sample< MultiPath >](#) **sample_type**

Public Member Functions

- **MultiPathGenerator** (const boost::shared_ptr< [StochasticProcess](#) > &, const [TimeGrid](#) &, GSG generator, bool brownianBridge=false)
- const [sample_type](#) & **next** () const
- const [sample_type](#) & **antithetic** () const

7.393 MultiVariate Struct Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctraits.hpp>
```

7.393.1 Detailed Description

```
template<class rng_traits = PseudoRandom> struct QuantLib::MultiVariate< rng_traits >
```

default Monte Carlo traits for multi-variate models

Public Types

- typedef [MultiPath](#) `path_type`
- typedef [PathPricer](#)< [path_type](#) > `path_pricer_type`
- typedef rng_traits::rsg_type `rsg_type`
- typedef [MultiPathGenerator](#)< rsg_type > `path_generator_type`

7.394 MXNCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for MXNCurrency:

7.394.1 Detailed Description

Mexican peso.

The ISO three-letter code is MXN; the numeric code is 484. It is divided in 100 centavos.

7.395 NaturalCubicSpline Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp>
```

Inheritance diagram for NaturalCubicSpline:

7.395.1 Detailed Description

Cubic spline with null second derivative at end points

Public Member Functions

- `template<class I1, class I2> NaturalCubicSpline (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)`

7.395.2 Constructor & Destructor Documentation

7.395.2.1 [NaturalCubicSpline](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the x values must be sorted.

7.396 NaturalMonotonicCubicSpline Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp>`

Inheritance diagram for NaturalMonotonicCubicSpline:

7.396.1 Detailed Description

Natural cubic spline with monotonicity constraint.

Public Member Functions

- `template<class I1, class I2> NaturalMonotonicCubicSpline (const I1 &xBegin, const I1 &xEnd, const I2 &yBegin)`

7.396.2 Constructor & Destructor Documentation

7.396.2.1 [NaturalMonotonicCubicSpline](#) (const I1 & *xBegin*, const I1 & *xEnd*, const I2 & *yBegin*)

Precondition:

the *x* values must be sorted.

7.397 NeumannBC Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/boundarycondition.hpp>
```

Inheritance diagram for NeumannBC:

7.397.1 Detailed Description

Neumann boundary condition (i.e., constant derivative).

Warning:

The value passed must not be the value of the derivative. Instead, it must be comprehensive of the grid step between the first two points—i.e., it must be the difference between $f[0]$ and $f[1]$.

Todo

generalize to time-dependent conditions.

Public Member Functions

- **NeumannBC** ([Real](#) value, Side side)
- void **applyBeforeApplying** ([TridiagonalOperator](#) &) const
- void **applyAfterApplying** ([Array](#) &) const
- void **applyBeforeSolving** ([TridiagonalOperator](#) &, [Array](#) &rhs) const
- void **applyAfterSolving** ([Array](#) &) const
- void **setTime** ([Time](#))

7.397.2 Member Function Documentation

7.397.2.1 void setTime ([Time](#)) [virtual]

This method sets the current time for time-dependent boundary conditions.

Implements [BoundaryCondition< TridiagonalOperator >](#).

7.398 Newton Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/newton.hpp>
```

Inheritance diagram for Newton:

7.398.1 Detailed Description

Newton 1-D solver

Note:

This solver requires that the passed function object implement a method `Real derivative(Real)`.

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.399 NewtonSafe Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/newtonsafe.hpp>
```

Inheritance diagram for NewtonSafe:

7.399.1 Detailed Description

safe Newton 1-D solver

Note:

This solver requires that the passed function object implement a method `Real derivative(Real)`.

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.400 NLGCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for NLGCurrency:

7.400.1 Detailed Description

Dutch guilder.

The ISO three-letter code is NLG; the numeric code is 528. It is divided in 100 cents.

7.401 NoConstraint Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

Inheritance diagram for NoConstraint:

7.401.1 Detailed Description

No constraint.

7.402 NOKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for NOKCurrency:

7.402.1 Detailed Description

Norwegian krone.

The ISO three-letter code is NOK; the numeric code is 578. It is divided in 100 øre.

7.403 NonLinearLeastSquare Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/leastsquare.hpp>
```

7.403.1 Detailed Description

Non-linear least-square method.

Using a given optimization algorithm (default is conjugate gradient),

$$\min\{r(x) : x \in R^n\}$$

where $r(x) = |f(x)|^2$ is the Euclidean norm of $f(x)$ for some vector-valued function f from R^n to R^m ,

$$f = (f_1, \dots, f_m)$$

with $f_i(x) = b_i - \phi(x, t_i)$ where b is the vector of target data and ϕ is a scalar function.

Assuming the differentiability of f , the gradient of r is defined by

$$\text{grad}r(x) = f'(x)^t \cdot f(x)$$

Public Member Functions

- [NonLinearLeastSquare](#) ([Constraint](#) &c, [Real](#) accuracy=1e-4, [Size](#) maxiter=100)
Default constructor.
- [NonLinearLeastSquare](#) ([Constraint](#) &c, [Real](#) accuracy, [Size](#) maxiter, [boost::shared_ptr](#)<[OptimizationMethod](#)> om)
Default constructor.
- [~NonLinearLeastSquare](#) ()
Destructor.
- [Array](#) & [perform](#) ([LeastSquareProblem](#) &lsProblem)
Solve least square problem using numerix solver.
- void [setInitialValue](#) (const [Array](#) &initialValue)
- [Array](#) & [results](#) ()
return the results
- [Real](#) [residualNorm](#) ()
return the least square residual norm
- [Real](#) [lastValue](#) ()
return last function value
- [Integer](#) [exitFlag](#) ()
return exit flag
- [Integer](#) [iterationsNumber](#) ()
return the performed number of iterations

7.404 NormalDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/normaldistribution.hpp>
```

7.404.1 Detailed Description

Normal distribution function.

Given x , it returns its probability in a Gaussian normal distribution. It provides the first derivative too.

Test

the correctness of the returned value is tested by checking it against numerical calculations. Cross-checks are also performed against the [CumulativeNormalDistribution](#) and [InverseCumulativeNormal](#) classes.

Public Member Functions

- **NormalDistribution** ([Real](#) average=0.0, [Real](#) sigma=1.0)
- **Real operator()** ([Real](#) x) const
- **Real derivative** ([Real](#) x) const

7.405 NPRCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for NPRCurrency:

7.405.1 Detailed Description

Nepal rupee.

The ISO three-letter code is NPR; the numeric code is 524. It is divided in 100 paise.

7.406 Null Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/null.hpp>
```

7.406.1 Detailed Description

`template<class Type> class QuantLib::Null< Type >`

template class providing a null value for a given type.

Public Member Functions

- `operator Type () const`

7.407 NullCalendar Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/nullcalendar.hpp>
```

Inheritance diagram for NullCalendar:

7.407.1 Detailed Description

Calendar for reproducing theoretical calculations.

This calendar has no holidays. It ensures that dates at whole-month distances have the same day of month.

7.408 NullCondition Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/stepcondition.hpp>
```

Inheritance diagram for NullCondition:

7.408.1 Detailed Description

```
template<class array_type> class QuantLib::NullCondition< array_type >
```

null step condition

Public Member Functions

- void **applyTo** (array_type &, [Time](#)) const

7.409 NullParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>
```

Inheritance diagram for NullParameter:

7.409.1 Detailed Description

Parameter which is always zero $a(t) = 0$

7.410 NumericalMethod Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/numericalmethod.hpp>
```

Inheritance diagram for NumericalMethod:

7.410.1 Detailed Description

Numerical method (tree, finite-differences) base class.

Public Member Functions

- **NumericalMethod** (const [TimeGrid](#) &timeGrid)
- virtual [Disposable](#)< [Array](#) > **grid** ([Time](#)) const =0

Inspectors

- const [TimeGrid](#) & **timeGrid** () const

Numerical method interface

These methods are to be used by discretized assets and must be overridden by developers implementing numerical methods. Users are advised to use the corresponding methods of [DiscretizedAsset](#) instead.

- virtual void **initialize** ([DiscretizedAsset](#) &, [Time](#) time) const =0
initialize an asset at the given time.
- virtual void **rollback** ([DiscretizedAsset](#) &, [Time](#) to) const =0
- virtual void **partialRollback** ([DiscretizedAsset](#) &, [Time](#) to) const =0
- virtual [Real](#) **presentValue** ([DiscretizedAsset](#) &) const =0
computes the present value of an asset.

Protected Attributes

- [TimeGrid](#) t_

7.410.2 Member Function Documentation

7.410.2.1 virtual void **rollback** ([DiscretizedAsset](#) &, [Time](#) to) const [pure virtual]

Roll back an asset until the given time, performing any needed adjustment.

Implemented in [Lattice](#), [Lattice](#)< [OneFactorModel::ShortRateTree](#) >, [Lattice](#)< [TwoFactorModel::ShortRateTree](#) >, and [Lattice](#)< [BlackScholesLattice](#)< T > >.

7.410.2.2 virtual void **partialRollback** ([DiscretizedAsset](#) &, [Time](#) to) const [pure virtual]

Roll back an asset until the given time, but do not perform the final adjustment.

Warning:

In version 0.3.7 and earlier, this method was called `rollAlmostBack` method and performed pre-adjustment. This is no longer true; when migrating your code, you'll have to replace calls such as:

```
method->rollAlmostBack(asset,t);
```

with the two statements:

```
method->partialRollback(asset,t);  
asset->preAdjustValues();
```

Implemented in [Lattice](#), [Lattice< OneFactorModel::ShortRateTree >](#), [Lattice< TwoFactorModel::ShortRateTree >](#), and [Lattice< BlackScholesLattice< T > >](#).

7.411 NZDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/oceania.hpp>
```

Inheritance diagram for NZDCurrency:

7.411.1 Detailed Description

New Zealand dollar.

The ISO three-letter code is NZD; the numeric code is 554. It is divided in 100 cents.

7.412 NZDLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/nzdlibor.hpp>
```

Inheritance diagram for NZDLibor:

7.412.1 Detailed Description

NZD LIBOR rate

New Zealand Dollar LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Public Member Functions

- **NZDLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.413 Observable Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/observable.hpp>
```

Inheritance diagram for Observable:

7.413.1 Detailed Description

Object that notifies its changes to a set of observables.

Public Member Functions

- void [notifyObservers](#) ()

Friends

- class [Observer](#)

7.413.2 Member Function Documentation

7.413.2.1 void notifyObservers ()

This method should be called at the end of non-const methods or when the programmer desires to notify any changes.

7.414 ObservableValue Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/observablevalue.hpp>
```

7.414.1 Detailed Description

template<class T> class QuantLib::ObservableValue< T >

observable and assignable proxy to concrete value

Observers can be registered with instances of this class so that they are notified when a different value is assigned to such instances. Client code can copy the contained value or pass it to functions via implicit conversion.

Note:

it is not possible to call non-const method on the returned value. This is by design, as this possibility would necessarily bypass the notification code; client code should modify the value via re-assignment instead.

Public Member Functions

- **ObservableValue** (const T &)
- **operator T** () const
implicit conversion
- const T & **value** () const
explicit inspector

controlled assignment

- **ObservableValue**< T > & **operator=** (const T &)
- **ObservableValue**< T > & **operator=** (const **ObservableValue**< T > &)

7.415 Observer Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/observable.hpp>
```

Inheritance diagram for Observer:

7.415.1 Detailed Description

Object that gets notified when a given observable changes.

Public Member Functions

- **Observer** (const [Observer](#) &)
- **Observer** & **operator=** (const [Observer](#) &)
- template<class T> void **registerWith** (const boost::shared_ptr< T > &h)
- template<class T> void **unregisterWith** (const boost::shared_ptr< T > &h)
- virtual void [update](#) ()=0

7.415.2 Member Function Documentation

7.415.2.1 virtual void update () [pure virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implemented in [IndexedCoupon](#), [ParCoupon](#), [Link](#), [Xibor](#), [LazyObject](#), [BlackModel](#), [GenericModelEngine](#), [LatticeShortRateModelEngine](#), [BlackScholesProcess](#), [DerivedQuote](#), [CompositeQuote](#), [CalibrationHelper](#), [ShortRateModel](#), [StochasticProcess](#), [TermStructure](#), [AffineTermStructure](#), [ExtendedDiscountCurve](#), [FlatForward](#), [PiecewiseYieldCurve](#), [RateHelper](#), [CapVolatilityVector](#), [GenericModelEngine< ShortRateModel, Arguments, Results >](#), [GenericModelEngine< BlackModel, CapFloor::arguments, CapFloor::results >](#), [GenericModelEngine< OneFactorAffineModel, Swaption::arguments, Swaption::results >](#), [GenericModelEngine< G2, Swaption::arguments, Swaption::results >](#), [GenericModelEngine< AffineModel, CapFloor::arguments, CapFloor::results >](#), [GenericModelEngine< BlackModel, Swaption::arguments, Swaption::results >](#), [GenericModelEngine< ShortRateModel, CapFloor::arguments, CapFloor::results >](#), [GenericModelEngine< ShortRateModel, Swaption::arguments, Swaption::results >](#), [GenericModelEngine< HestonModel, VanillaOption::arguments, VanillaOption::results >](#), [LatticeShortRateModelEngine< CapFloor::arguments, CapFloor::results >](#), and [LatticeShortRateModelEngine< Swaption::arguments, Swaption::results >](#).

7.416 OneAssetOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/oneassetoption.hpp>
```

Inheritance diagram for OneAssetOption:

7.416.1 Detailed Description

Base class for options on a single asset.

Public Member Functions

- **OneAssetOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [Payoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > & engine=boost::shared_ptr< [PricingEngine](#) >())
- **Volatility impliedVolatility** ([Real](#) price, [Real](#) accuracy=1.0e-4, [Size](#) maxEvaluations=100, [Volatility](#) minVol=QL_MIN_VOLATILITY, [Volatility](#) maxVol=QL_MAX_VOLATILITY) const
- void **setupArguments** ([Arguments](#) *) const

Instrument interface

- bool **isExpired** () const
returns whether the instrument is still tradable.

greeks

- [Real](#) **delta** () const
- [Real](#) **deltaForward** () const
- [Real](#) **elasticity** () const
- [Real](#) **gamma** () const
- [Real](#) **theta** () const
- [Real](#) **thetaPerDay** () const
- [Real](#) **vega** () const
- [Real](#) **rho** () const
- [Real](#) **dividendRho** () const
- [Real](#) **itmCashProbability** () const

Protected Member Functions

- void **setupExpired** () const
- void **performCalculations** () const

Protected Attributes

- [Real](#) **delta_**
- [Real](#) **deltaForward_**
- [Real](#) **elasticity_**
- [Real](#) **gamma_**
- [Real](#) **theta_**

- [Real](#) thetaPerDay_
- [Real](#) vega_
- [Real](#) rho_
- [Real](#) dividendRho_
- [Real](#) itmCashProbability_
- boost::shared_ptr< [StochasticProcess](#) > stochasticProcess_

7.416.2 Member Function Documentation

7.416.2.1 [Volatility](#) impliedVolatility ([Real](#) price, [Real](#) accuracy = 1.0e-4, [Size](#) maxEvaluations = 100, [Volatility](#) minVol = QL_MIN_VOLATILITY, [Volatility](#) maxVol = QL_MAX_VOLATILITY) const

Warning:

currently, this method returns the Black-Scholes implied volatility. It will give inconsistent results if the pricing was performed with any other methods (such as jump-diffusion models.) options with a gamma that changes sign have values that are **not** monotonic in the volatility, e.g binary options. In these cases the calculation can fail and the result (if any) is almost meaningless. Another possible source of failure is to have a target value that is not attainable with any volatility, e.g., a target value lower than the intrinsic value in the case of American options.

7.416.2.2 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [Instrument](#).

Reimplemented in [ContinuousAveragingAsianOption](#), [DiscreteAveragingAsianOption](#), [BarrierOption](#), [CliquetOption](#), [DividendVanillaOption](#), [ForwardVanillaOption](#), [OneAssetStrikedOption](#), [QuantoForwardVanillaOption](#), and [QuantoVanillaOption](#).

7.416.2.3 void setupExpired () const [protected, virtual]

This method must leave the instrument in a consistent state when the expiration condition is met.

Reimplemented from [Instrument](#).

Reimplemented in [QuantoVanillaOption](#).

7.416.2.4 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [Instrument](#).

Reimplemented in [BarrierOption](#), [ForwardVanillaOption](#), [OneAssetStrikedOption](#), and [QuantoVanillaOption](#).

7.417 OneAssetOption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/oneassetoption.hpp>
```

Inheritance diagram for OneAssetOption::arguments:

7.417.1 Detailed Description

Arguments for single-asset option calculation

Public Member Functions

- void **validate** () const

Public Attributes

- boost::shared_ptr< [StochasticProcess](#) > **stochasticProcess**

7.418 OneAssetOption::results Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/oneassetoption.hpp>`

Inheritance diagram for OneAssetOption::results:

7.418.1 Detailed Description

Results from single-asset option calculation

Public Member Functions

- `void reset ()`

7.419 OneAssetStrikedOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/oneassetstrikedoption.hpp>
```

Inheritance diagram for OneAssetStrikedOption:

7.419.1 Detailed Description

Base class for options on a single asset with striked payoff.

Public Member Functions

- **OneAssetStrikedOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())
- void [setupArguments](#) ([Arguments](#) *) const

greeks

- [Real](#) [strikeSensitivity](#) () const

Protected Member Functions

- void [performCalculations](#) () const

Protected Attributes

- [Real](#) [strikeSensitivity_](#)

7.419.2 Member Function Documentation

7.419.2.1 void [setupArguments](#) ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetOption](#).

Reimplemented in [ContinuousAveragingAsianOption](#), [DiscreteAveragingAsianOption](#), [BarrierOption](#), [CliquetOption](#), [DividendVanillaOption](#), [ForwardVanillaOption](#), [QuantoForwardVanillaOption](#), and [QuantoVanillaOption](#).

7.419.2.2 void [performCalculations](#) () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [OneAssetOption](#).

Reimplemented in [BarrierOption](#), [ForwardVanillaOption](#), and [QuantoVanillaOption](#).

7.420 OneDayCounter Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/one.hpp>`

Inheritance diagram for OneDayCounter:

7.420.1 Detailed Description

1/1 day count convention

7.421 OneFactorAffineModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/onefactormodel.hpp>
```

Inheritance diagram for OneFactorAffineModel:

7.421.1 Detailed Description

Single-factor affine base class.

Single-factor models with an analytical formula for discount bonds should inherit from this class. They must then implement the functions $A(t, T)$ and $B(t, T)$ such that

$$P(t, T, r_t) = A(t, T)e^{-B(t, T)r_t}.$$

Public Member Functions

- **OneFactorAffineModel** ([Size](#) nArguments)
- **Real discountBond** ([Time](#) now, [Time](#) maturity, [Rate](#) rate) const
- **DiscountFactor discount** ([Time](#) t) const

Implied discount curve.

Protected Member Functions

- virtual **Real A** ([Time](#) t, [Time](#) T) const =0
- virtual **Real B** ([Time](#) t, [Time](#) T) const =0

7.422 OneFactorModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/onefactormodel.hpp>
```

Inheritance diagram for OneFactorModel:

7.422.1 Detailed Description

Single-factor short-rate model abstract class.

Public Member Functions

- **OneFactorModel** ([Size](#) nArguments)
- virtual `boost::shared_ptr< ShortRateDynamics > dynamics ()` const =0
returns the short-rate dynamics
- `boost::shared_ptr< NumericalMethod > tree (const TimeGrid &grid)` const
Return by default a trinomial recombining tree.

7.423 OneFactorModel::ShortRateDynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-  
Models/onefactormodel.hpp>
```

7.423.1 Detailed Description

Base class describing the short-rate dynamics.

Public Member Functions

- **ShortRateDynamics** (const boost::shared_ptr< [StochasticProcess1D](#) > &process)
- virtual [Real](#) [variable](#) ([Time](#) t, [Rate](#) r) const =0
Compute state variable from short rate.
- virtual [Rate](#) [shortRate](#) ([Time](#) t, [Real](#) variable) const =0
Compute short rate from state variable.
- const boost::shared_ptr< [StochasticProcess1D](#) > & [process](#) ()
Returns the risk-neutral dynamics of the state variable.

7.424 OneFactorModel::ShortRateTree Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-  
Models/onefactormodel.hpp>
```

Inheritance diagram for OneFactorModel::ShortRateTree:

7.424.1 Detailed Description

Recombining trinomial tree discretizing the state variable.

Public Member Functions

- [ShortRateTree](#) (const boost::shared_ptr< [TrinomialTree](#) > &tree, const boost::shared_ptr< [ShortRateDynamics](#) > &dynamics, const [TimeGrid](#) &timeGrid)
Plain tree build-up from short-rate dynamics.
- [ShortRateTree](#) (const boost::shared_ptr< [TrinomialTree](#) > &tree, const boost::shared_ptr< [ShortRateDynamics](#) > &dynamics, const boost::shared_ptr< [TermStructureFittingParameter::NumericalImpl](#) > &phi, const [TimeGrid](#) &timeGrid)
Tree build-up + numerical fitting to term-structure.
- [Size](#) **size** ([Size](#) i) const
- [DiscountFactor](#) **discount** ([Size](#) i, [Size](#) index) const
- [Real](#) **underlying** ([Size](#) i, [Size](#) index) const
- [Size](#) **descendant** ([Size](#) i, [Size](#) index, [Size](#) branch) const
- [Real](#) **probability** ([Size](#) i, [Size](#) index, [Size](#) branch) const

7.425 OneFactorOperator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/onefactoroperator.hpp>
```

Inheritance diagram for OneFactorOperator:

7.425.1 Detailed Description

Interest-rate single factor model differential operator.

Public Member Functions

- **OneFactorOperator** (const [Array](#) &grid, const boost::shared_ptr< [OneFactorModel::ShortRateDynamics](#) > &)

7.426 OptimizationMethod Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/method.hpp>
```

Inheritance diagram for OptimizationMethod:

7.426.1 Detailed Description

Abstract class for constrained optimization method.

Public Member Functions

- void **setInitialValue** (const **Array** &initialValue)
Set initial value.
- void **setEndCriteria** (const **EndCriteria** &endCriteria)
Set optimization end criteria.
- **Integer** & **iterationNumber** () const
current iteration number
- **EndCriteria** & **endCriteria** () const
optimization end criteria
- **Integer** & **functionEvaluation** () const
number of evaluation of cost function
- **Integer** & **gradientEvaluation** () const
number of evaluation of cost function gradient
- **Real** & **functionValue** () const
value of cost function
- **Real** & **gradientNormValue** () const
value of cost function gradient norm
- **Array** & **x** () const
current value of the local minimum
- **Array** & **searchDirection** () const
current value of the search direction
- virtual void **minimize** (const **Problem** &P) const =0
minimize the optimization problem P

Protected Attributes

- [Array initialValue_](#)
initial value of unknowns
- [Integer iterationNumber_](#)
current iteration step in the Optimization process
- [EndCriteria endCriteria_](#)
optimization end criteria
- [Integer functionEvaluation_](#)
number of evaluation of cost function and its gradient
- [Integer gradientEvaluation_](#)
number of evaluation of cost function and its gradient
- [Real functionValue_](#)
function and gradient norm values of the last step
- [Real squaredNorm_](#)
function and gradient norm values of the last step
- [Array x_](#)
current values of the local minimum and the search direction
- [Array searchDirection_](#)
current values of the local minimum and the search direction

7.427 Option Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/option.hpp>
```

Inheritance diagram for Option:

7.427.1 Detailed Description

base option class

Public Types

- enum **Type** { **Call**, **Put** }

Public Member Functions

- **Option** (const boost::shared_ptr< [Payoff](#) > &payoff, const boost::shared_ptr< [Exercise](#) > &exercise, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())

Protected Attributes

- boost::shared_ptr< [Payoff](#) > **payoff_**
- boost::shared_ptr< [Exercise](#) > **exercise_**

Related Functions

(Note that these are not member functions.)

- std::ostream & **operator**<< (std::ostream &, Option::Type)

7.428 Option::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/option.hpp>
```

Inheritance diagram for Option::arguments:

7.428.1 Detailed Description

basic option arguments

Todo

- remove `std::vector<Time>` `stoppingTimes`
- how to handle strike-less option (asian average strike, forward, etc.)?

Public Member Functions

- void **validate** () const

Public Attributes

- `boost::shared_ptr< Payoff >` **payoff**
- `boost::shared_ptr< Exercise >` **exercise**
- `std::vector< Time >` **stoppingTimes**

7.429 OrnsteinUhlenbeckProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/ornsteinuhlenbeckprocess.hpp>
```

Inheritance diagram for OrnsteinUhlenbeckProcess:

7.429.1 Detailed Description

Ornstein-Uhlenbeck process class.

This class describes the Ornstein-Uhlenbeck process governed by

$$dx = -ax_t dt + \sigma dW_t.$$

Public Member Functions

- **OrnsteinUhlenbeckProcess** ([Real](#) speed, [Volatility](#) vol, [Real](#) x0=0.0)

StochasticProcess interface

- [Real](#) x0 () const
returns the initial value of the state variable
- [Real](#) drift ([Time](#) t, [Real](#) x) const
returns the drift part of the equation, i.e. $\mu(t, x_t)$
- [Real](#) diffusion ([Time](#) t, [Real](#) x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- [Real](#) expectation ([Time](#) t0, [Real](#) x0, [Time](#) dt) const
- [Real](#) stdDeviation ([Time](#) t0, [Real](#) x0, [Time](#) dt) const
- [Real](#) variance ([Time](#) t0, [Real](#) x0, [Time](#) dt) const

7.429.2 Member Function Documentation

7.429.2.1 [Real](#) expectation ([Time](#) t0, [Real](#) x0, [Time](#) dt) const [virtual]

returns the expectation $E(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess1D](#).

7.429.2.2 [Real](#) stdDeviation ([Time](#) t0, [Real](#) x0, [Time](#) dt) const [virtual]

returns the standard deviation $S(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess1D](#).

7.429.2.3 Real variance (Time t_0 , Real x_0 , Time dt) const [virtual]

returns the variance $V(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess1D](#).

7.430 Oslo Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/oslo.hpp>
```

Inheritance diagram for Oslo:

7.430.1 Detailed Description

Oslo calendar

Holidays:

- Saturdays
- Sundays
- Holy Thursday
- Good Friday
- Easter Monday
- Ascension
- Whit(Pentecost) Monday
- New Year's Day, January 1st
- May Day, May 1st
- National Independence Day, May 17st
- Christmas, December 25th
- Boxing Day, December 26th

7.431 Parameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>
```

Inheritance diagram for Parameter:

7.431.1 Detailed Description

Base class for model arguments.

Public Member Functions

- const [Array](#) & **params** () const
- void **setParam** ([Size](#) i, [Real](#) x)
- bool **testParams** (const [Array](#) ¶ms) const
- [Size](#) **size** () const
- [Real](#) **operator()** ([Time](#) t) const
- const boost::shared_ptr< [ParameterImpl](#) > & **implementation** () const

Protected Member Functions

- **Parameter** ([Size](#) size, const boost::shared_ptr< [ParameterImpl](#) > &impl, const [Constraint](#) &constraint)

Protected Attributes

- [Array](#) **params_**
- [Constraint](#) **constraint_**

7.432 ParameterImpl Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>
```

7.432.1 Detailed Description

Base class for model parameter implementation.

Public Member Functions

- virtual [Real](#) value (const [Array](#) ¶ms, [Time](#) t) const =0

7.433 ParCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/parcoupon.hpp>
```

Inheritance diagram for ParCoupon:

7.433.1 Detailed Description

coupon at par on a term structure

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **ParCoupon** ([Real](#) nominal, const [Date](#) &paymentDate, const boost::shared_ptr< [Xibor](#) > &index, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)(), const [DayCounter](#) &dayCounter=[DayCounter](#)())

CashFlow interface

- [Real](#) amount () const
returns the amount of the cash flow

Coupon interface

- [DayCounter](#) dayCounter () const
day counter for accrual calculation

FloatingRateCoupon interface

- [Rate](#) indexFixing () const
fixing of the underlying index
- [Date](#) fixingDate () const
fixing date

Inspectors

- const boost::shared_ptr< [Xibor](#) > & index () const

Observer interface

- void [update](#) ()

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

7.433.2 Member Function Documentation

7.433.2.1 [Real](#) amount () const [virtual]

returns the amount of the cash flow

Note:

The amount is not discounted, i.e., it is the actual amount paid at the cash flow date.

Implements [CashFlow](#).

Reimplemented in [Short< ParCoupon >](#).

7.433.2.2 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.434 Path Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/path.hpp>
```

7.434.1 Detailed Description

single-factor random walk

Note:

the path includes the initial asset value as its first point.

iterators

- typedef Array::const_iterator **iterator**
- typedef Array::const_reverse_iterator **reverse_iterator**
- iterator **begin** () const
- iterator **end** () const
- reverse_iterator **rbegin** () const
- reverse_iterator **rend** () const

Public Member Functions

- Path (const TimeGrid &timeGrid, const Array &values=Array())

inspectors

- bool **empty** () const
- Size **length** () const
- Real operator[] (Size i) const
asset value at the i-th point
- Real & operator[] (Size i)
- Real **value** (Size i) const
- Real & **value** (Size i)
- Time **time** (Size i) const
time at the i-th point
- Real **front** () const
initial asset value
- Real & **front** ()
- Real **back** () const
final asset value
- Real & **back** ()
- const TimeGrid & **timeGrid** () const
time grid

7.435 PathGenerator Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/pathgenerator.hpp>
```

7.435.1 Detailed Description

template<class GSG> class QuantLib::PathGenerator< GSG >

Generates random paths using a sequence generator.

Generates random paths with drift(S,t) and variance(S,t) using a gaussian sequence generator

Test

the generated paths are checked against cached results

Public Types

- typedef [Sample< Path >](#) **sample_type**

Public Member Functions

- **PathGenerator** (const boost::shared_ptr< [StochasticProcess1D](#) > &, [Time](#) length, [Size](#) timeSteps, const GSG &generator, bool brownianBridge)
- **PathGenerator** (const boost::shared_ptr< [StochasticProcess1D](#) > &, const [TimeGrid](#) &timeGrid, const GSG &generator, bool brownianBridge)

inspectors

- const [sample_type](#) & **next** () const
- const [sample_type](#) & **antithetic** () const
- [Size](#) **size** () const
- const [TimeGrid](#) & **timeGrid** () const

7.436 PathPricer Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/pathpricer.hpp>
```

7.436.1 Detailed Description

```
template<class PathType, class ValueType = Real> class QuantLib::PathPricer< PathType,  
ValueType >
```

base class for path pricers

Returns the value of an option on a given path.

Public Member Functions

- virtual ValueType **operator()** (const PathType &path) const =0

7.437 Payoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/payoff.hpp>
```

Inheritance diagram for Payoff:

7.437.1 Detailed Description

Base class for option payoffs.

Public Member Functions

- virtual [Real](#) operator() ([Real](#) price) const =0

7.438 PercentageStrikePayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for PercentageStrikePayoff:

7.438.1 Detailed Description

Payoff with strike expressed as percentage

Public Member Functions

- **PercentageStrikePayoff** (Option::Type type, [Real](#) moneyiness)
- **[Real](#) operator()** ([Real](#) price) const

7.439 Period Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/date.hpp>
```

7.439.1 Detailed Description

Time period described by a number of a given time unit.

Public Member Functions

- **Period** ([Integer](#) n, [TimeUnit](#) units)
- [Integer](#) **length** () const
- [TimeUnit](#) **units** () const

Related Functions

(Note that these are not member functions.)

- [Period](#) **operator** * ([Integer](#) n, [TimeUnit](#) units)
- [Period](#) **operator** * ([TimeUnit](#) units, [Integer](#) n)
- bool **operator**< (const [Period](#) &, const [Period](#) &)
- bool **operator**== (const [Period](#) &, const [Period](#) &)
- bool **operator**!= (const [Period](#) &, const [Period](#) &)
- bool **operator**> (const [Period](#) &, const [Period](#) &)
- bool **operator**<= (const [Period](#) &, const [Period](#) &)
- bool **operator**>= (const [Period](#) &, const [Period](#) &)
- std::ostream & **operator**<< (std::ostream &, const [Period](#) &)

7.440 PiecewiseConstantParameter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>
```

Inheritance diagram for PiecewiseConstantParameter:

7.440.1 Detailed Description

Piecewise-constant parameter.

$a(t) = a_i$ if $t_{i-1} \leq t < t_i$. This kind of parameter is usually used to enhance the fitting of a model

Public Member Functions

- `PiecewiseConstantParameter` (const std::vector< [Time](#) > ×)

7.441 PiecewiseYieldCurve Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/piecewiseyieldcurve.hpp>
```

Inheritance diagram for PiecewiseYieldCurve:

7.441.1 Detailed Description

```
template<class Traits, class Interpolator> class QuantLib::PiecewiseYieldCurve< Traits, Interpolator >
```

Piecewise yield term structure.

This term structure is bootstrapped on a number of interest rate instruments which are passed as a vector of handles to [RateHelper](#) instances. Their maturities mark the boundaries of the interpolated segments.

Each segment is determined sequentially starting from the earliest period to the latest and is chosen so that the instrument whose maturity marks the end of such segment is correctly repriced on the curve.

Warning:

The bootstrapping algorithm will raise an exception if any two instruments have the same maturity date.

Test

- the correctness of the returned values is tested by checking them against the original inputs.
- the observability of the term structure is tested.

Public Member Functions

Constructors

- **PiecewiseYieldCurve** (const [Date](#) &referenceDate, const std::vector< boost::shared_ptr< [RateHelper](#) > > &instruments, const [DayCounter](#) &dayCounter, [Real](#) accuracy=1.0e-12, const Interpolator &i=Interpolator())
- **PiecewiseYieldCurve** ([Integer](#) settlementDays, const [Calendar](#) &calendar, const std::vector< boost::shared_ptr< [RateHelper](#) > > &instruments, const [DayCounter](#) &dayCounter, [Real](#) accuracy=1.0e-12, const Interpolator &i=Interpolator())

YieldTermStructure interface

- const std::vector< [Date](#) > & **dates** () const
- [Date](#) **maxDate** () const
- const std::vector< [Time](#) > & **times** () const
- [Time](#) **maxTime** () const

Observer interface

- void **update** ()

Friends

- class `ObjectiveFunction`

7.441.2 Member Function Documentation

7.441.2.1 `void update ()` [virtual]

This method must be implemented in derived classes. An instance of `Observer` does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Reimplemented from [LazyObject](#).

7.442 PKRCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for PKRCurrency:

7.442.1 Detailed Description

Pakistani rupee.

The ISO three-letter code is PKR; the numeric code is 586. It is divided in 100 paisa.

7.443 PlainVanillaPayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for PlainVanillaPayoff:

7.443.1 Detailed Description

Plain-vanilla payoff.

Public Member Functions

- **PlainVanillaPayoff** (Option::Type type, [Real](#) strike)
- [Real](#) operator() ([Real](#) price) const

7.444 PLNCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for PLNCurrency:

7.444.1 Detailed Description

Polish zloty.

The ISO three-letter code is PLN; the numeric code is 985. It is divided in 100 groszy.

7.445 PoissonDistribution Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/poissondistribution.hpp>
```

7.445.1 Detailed Description

Normal distribution function.

Given an integer k , it returns its probability in a Poisson distribution.

Test

the correctness of the returned value is tested by checking it against known good results.

Public Member Functions

- **PoissonDistribution** ([Real](#) mu)
- **[Real](#) operator()** (BigNatural k) const

7.446 PositiveConstraint Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp>
```

Inheritance diagram for PositiveConstraint:

7.446.1 Detailed Description

Constraint imposing positivity to all arguments

7.447 Prague Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/prague.hpp>
```

Inheritance diagram for Prague:

7.447.1 Detailed Description

Prague calendar

Holidays (see <http://www.pse.cz/>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Easter Monday
- Labour Day, May 1st
- Liberation Day, May 8th
- SS. Cyril and Methodius, July 5th
- Jan Hus Day, July 6th
- Czech Statehood Day, September 28th
- Independence Day, October 28th
- Struggle for Freedom and Democracy Day, November 17th
- Christmas Eve, December 24th
- Christmas, December 25th
- St. Stephen, December 26th

7.448 PricingEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/pricingengine.hpp>
```

Inheritance diagram for PricingEngine:

7.448.1 Detailed Description

interface for pricing engines

Public Member Functions

- virtual [Arguments](#) * **arguments** () const =0
- virtual const [Results](#) * **results** () const =0
- virtual void **reset** () const =0
- virtual void **calculate** () const =0

7.449 PrimeNumbers Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/primenumbers.hpp>
```

7.449.1 Detailed Description

Prime numbers calculator.

Taken from "Monte Carlo Methods in Finance", by Peter Jäckel

Static Public Member Functions

- `BigNatural` [get](#) ([Size](#) absoluteIndex)
Get and store one after another.

7.450 Problem Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/problem.hpp>
```

7.450.1 Detailed Description

Constrained optimization problem.

Public Member Functions

- [Problem](#) ([CostFunction](#) &f, [Constraint](#) &c, [OptimizationMethod](#) &meth)
default constructor
- [Real value](#) (const [Array](#) &x) const
call cost function computation and increment evaluation counter
- void [gradient](#) ([Array](#) &grad_f, const [Array](#) &x) const
call cost function gradient computation and increment
- [Real valueAndGradient](#) ([Array](#) &grad_f, const [Array](#) &x) const
call cost function computation and it gradient
- [OptimizationMethod](#) & [method](#) () const
Constrained optimization method.
- [Constraint](#) & [constraint](#) () const
Constraint.
- [CostFunction](#) & [costFunction](#) () const
Cost function.
- void [minimize](#) () const
Minimization.
- [Array](#) & [minimumValue](#) () const

Protected Attributes

- [CostFunction](#) & [costFunction_](#)
Unconstrained cost function.
- [Constraint](#) & [constraint_](#)
Constraint.
- [OptimizationMethod](#) & [method_](#)
constrained optimization method

7.451 PTECurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for PTECurrency:

7.451.1 Detailed Description

Portuguese escudo.

The ISO three-letter code is PTE; the numeric code is 620. It is divided in 100 centavos.

7.452 QuantoEngine Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Quanto/quantoengine.hpp>
```

Inheritance diagram for QuantoEngine:

7.452.1 Detailed Description

```
template<class ArgumentsType, class ResultsType> class QuantLib::QuantoEngine<ArgumentsType, ResultsType >
```

Quanto engine base class.

Warning:

for the time being, this engine will only work with simple Black-Scholes processes (i.e., no Merton.)

Test

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Public Member Functions

- **QuantoEngine** (const boost::shared_ptr< [GenericEngine](#)< ArgumentsType, ResultsType > &)
- void **calculate** () const
- ArgumentsType * **underlyingArgs** () const

Protected Attributes

- boost::shared_ptr< [GenericEngine](#)< ArgumentsType, ResultsType > > **originalEngine_**
- ArgumentsType * **originalArguments_**
- const ResultsType * **originalResults_**

7.452.2 Member Function Documentation

7.452.2.1 ArgumentsType* underlyingArgs () const

Access to the arguments of the underlying engine is needed as this engine is not able to set them completely. When necessary, it must be done by the instrument: see [QuantoForwardVanillaOption](#) for an example.

7.453 QuantoForwardVanillaOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/quantoforwardvanillaoption.hpp>
```

Inheritance diagram for QuantoForwardVanillaOption:

7.453.1 Detailed Description

Quanto version of a forward vanilla option.

Public Types

- typedef [QuantoOptionArguments](#)< [ForwardVanillaOption::arguments](#) > **arguments**
- typedef [QuantoOptionResults](#)< [ForwardVanillaOption::results](#) > **results**
- typedef [QuantoEngine](#)< [ForwardVanillaOption::arguments](#), [ForwardVanillaOption::results](#) > **engine**

Public Member Functions

- **QuantoForwardVanillaOption** (const [Handle](#)< [YieldTermStructure](#) > &foreignRiskFreeTS, const [Handle](#)< [BlackVolTermStructure](#) > &exchRateVolTS, const [Handle](#)< [Quote](#) > &correlation, [Real](#) moneyness, [Date](#) resetDate, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &[engine](#))
- void [setupArguments](#) ([Arguments](#) *) const

7.453.2 Member Function Documentation

7.453.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [QuantoVanillaOption](#).

7.454 QuantoOptionArguments Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Quanto/quantoengine.hpp>
```

7.454.1 Detailed Description

```
template<class ArgumentsType> class QuantLib::QuantoOptionArguments< ArgumentsType >
```

Arguments for quanto option calculation

Public Member Functions

- void `validate ()` const

Public Attributes

- [Real](#) `correlation`
- [Handle](#)< [YieldTermStructure](#) > `foreignRiskFreeTS`
- [Handle](#)< [BlackVolTermStructure](#) > `exchRateVolTS`

7.455 QuantoOptionResults Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Quanto/quantoengine.hpp>
```

7.455.1 Detailed Description

`template<class ResultsType> class QuantLib::QuantoOptionResults< ResultsType >`

Results from quanto option calculation

Public Member Functions

- `void reset ()`

Public Attributes

- [Real](#) `qvega`
- [Real](#) `qrho`
- [Real](#) `qlambda`

7.456 QuantoTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/quantotermstructure.hpp>
```

Inheritance diagram for QuantoTermStructure:

7.456.1 Detailed Description

Quanto term structure.

Quanto term structure for modelling quanto effect in option pricing.

Note:

This term structure will remain linked to the original structures, i.e., any changes in the latters will be reflected in this structure as well.

Public Member Functions

- **QuantoTermStructure** (const [Handle](#)< [YieldTermStructure](#) > &underlyingDividendTS, const [Handle](#)< [YieldTermStructure](#) > &riskFreeTS, const [Handle](#)< [YieldTermStructure](#) > &foreignRiskFreeTS, const [Handle](#)< [BlackVolTermStructure](#) > &underlyingBlackVolTS, [Real](#) strike, const [Handle](#)< [BlackVolTermStructure](#) > &exchRateBlackVolTS, [Real](#) exchRate-ATMlevel, [Real](#) underlyingExchRateCorrelation)

YieldTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates

Protected Member Functions

- [Rate](#) [zeroYieldImpl](#) ([Time](#)) const
returns the zero yield as seen from the evaluation date

7.457 QuantoVanillaOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/quantovanillaoption.hpp>
```

Inheritance diagram for QuantoVanillaOption:

7.457.1 Detailed Description

quanto version of a vanilla option

Public Types

- typedef [QuantoOptionArguments](#)< VanillaOption::arguments > **arguments**
- typedef [QuantoOptionResults](#)< VanillaOption::results > **results**
- typedef [QuantoEngine](#)< VanillaOption::arguments, VanillaOption::results > **engine**

Public Member Functions

- **QuantoVanillaOption** (const [Handle](#)< [YieldTermStructure](#) > &foreignRiskFreeTS, const [Handle](#)< [BlackVolTermStructure](#) > &exchRateVolTS, const [Handle](#)< [Quote](#) > &correlation, const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &)
- void [setupArguments](#) ([Arguments](#) *) const

greeks

- [Real](#) [qvega](#) () const
- [Real](#) [qrho](#) () const
- [Real](#) [qlambda](#) () const

Protected Member Functions

- void [setupExpired](#) () const
- void [performCalculations](#) () const

Protected Attributes

- [Handle](#)< [YieldTermStructure](#) > [foreignRiskFreeTS_](#)
- [Handle](#)< [BlackVolTermStructure](#) > [exchRateVolTS_](#)
- [Handle](#)< [Quote](#) > [correlation_](#)
- [Real](#) [qvega_](#)
- [Real](#) [qrho_](#)
- [Real](#) [qlambda_](#)

7.457.2 Member Function Documentation

7.457.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [OneAssetStrikedOption](#).

Reimplemented in [QuantoForwardVanillaOption](#).

7.457.2.2 void setupExpired () const [protected, virtual]

This method must leave the instrument in a consistent state when the expiration condition is met.

Reimplemented from [OneAssetOption](#).

7.457.2.3 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [OneAssetStrikedOption](#).

7.458 Quote Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/quote.hpp>
```

Inheritance diagram for Quote:

7.458.1 Detailed Description

purely virtual base class for market observables

Test

the observability of class instances is tested.

Public Member Functions

- virtual [Real value](#) () const =0
returns the current value

7.459 RamdomizedLDS Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/randomizedlds.hpp>
```

7.459.1 Detailed Description

```
template<class LDS, class PRS = RandomSequenceGenerator<MersenneTwisterUniformRng>> class QuantLib::RamdomizedLDS< LDS, PRS >
```

Randomized (random shift) low-discrepancy sequence.

Random-shifts a uniform low-discrepancy sequence of dimension N by adding (modulo 1 for each coordinate) a pseudo-random uniform deviate in $(0, 1)^N$. It is used for implementing Randomized Quasi Monte Carlo.

The uniform low discrepancy sequence is supplied by LDS; the uniform pseudo-random sequence is supplied by PRS.

Both class LDS and PRS must implement the following interface:

```
LDS::sample_type LDS::nextSequence() const;
Size LDS::dimension() const;
```

Precondition:

LDS and PRS must have the same dimension N

Warning:

Inverting LDS and PRS is possible, but it doesn't make sense

Todo

implement the other randomization algorithms

Test

correct initialization is tested.

Public Types

- typedef [Sample< Array >](#) **sample_type**

Public Member Functions

- **RamdomizedLDS** (const LDS &lds, const PRS &prsg)
- **RamdomizedLDS** (const LDS &lds)
- **RamdomizedLDS** ([Size](#) dimensionality, BigNatural ldsSeed=0, BigNatural prsSeed=0)
- const [sample_type](#) & **nextSequence** () const
returns next sample using a given randomizing vector
- const [sample_type](#) & **lastSequence** () const
- void **nextRandomizer** ()
- [Size](#) **dimension** () const

7.459.2 Member Function Documentation

7.459.2.1 void nextRandomizer ()

update the randomizing vector and re-initialize the low discrepancy generator

7.460 RandomSequenceGenerator Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/randomsequencegenerator.hpp>
```

7.460.1 Detailed Description

template<class RNG> class QuantLib::RandomSequenceGenerator< RNG >

Random sequence generator based on a pseudo-random number generator.

Random sequence generator based on a pseudo-random number generator RNG.

Class RNG must implement the following interface:

```
RNG::sample_type RNG::next() const;
```

Warning:

do not use with low-discrepancy sequence generator

Public Types

- typedef [Sample< Array >](#) **sample_type**

Public Member Functions

- **RandomSequenceGenerator** ([Size](#) dimensionality, const RNG &rng)
- **RandomSequenceGenerator** ([Size](#) dimensionality, BigNatural seed=0)
- const [sample_type](#) & **nextSequence** () const
- std::vector< BigNatural > **nextInt32Sequence** () const
- const [sample_type](#) & **lastSequence** () const
- [Size](#) **dimension** () const

7.461 RateHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp>
```

Inheritance diagram for RateHelper:

7.461.1 Detailed Description

Base class for rate helpers.

This class provides an abstraction for the instruments used to bootstrap a term structure. It is advised that a rate helper for an instrument contains an instance of the actual instrument class to ensure consistency between the algorithms used during bootstrapping and later instrument pricing. This is not yet fully enforced in the available rate helpers, though - only [SwapRateHelper](#) contains a [Swap](#) instrument for the time being.

Public Member Functions

- [RateHelper](#) (const [Handle](#)< [Quote](#) > "e)
- [RateHelper](#) ([Real](#) quote)

RateHelper interface

- [Real](#) [quoteError](#) () const
- [Real](#) [referenceQuote](#) () const
- virtual [Real](#) [impliedQuote](#) () const =0
- virtual [DiscountFactor](#) [discountGuess](#) () const
- virtual void [setTermStructure](#) ([YieldTermStructure](#) *)
sets the term structure to be used for pricing
- virtual [Date](#) [latestDate](#) () const =0
latest relevant date

Observer interface

- void [update](#) ()

Protected Attributes

- [Handle](#)< [Quote](#) > [quote_](#)
- [YieldTermStructure](#) * [termStructure_](#)

7.461.2 Member Function Documentation

7.461.2.1 virtual void setTermStructure ([YieldTermStructure](#) *) [virtual]

sets the term structure to be used for pricing

Warning:

Being a pointer and not a `shared_ptr`, the term structure is not guaranteed to remain allocated for the whole life of the rate helper. It is responsibility of the programmer to ensure that the pointer remains valid. It is advised that rate helpers be used only in term structure constructors, setting the term structure to **this**, i.e., the one being constructed.

Reimplemented in [FixedCouponBondHelper](#), [DepositRateHelper](#), [FraRateHelper](#), and [SwapRateHelper](#).

7.461.2.2 virtual [Date](#) latestDate () const [pure virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implemented in [FixedCouponBondHelper](#), [DepositRateHelper](#), [FraRateHelper](#), [FuturesRateHelper](#), and [SwapRateHelper](#).

7.461.2.3 void update () [virtual]

This method must be implemented in derived classes. An instance of `Observer` does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.462 Results Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/argsandresults.hpp>
```

Inheritance diagram for Results:

7.462.1 Detailed Description

base class for generic result groups

Public Member Functions

- virtual void **reset** ()=0

7.463 Ridder Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/ridder.hpp>
```

Inheritance diagram for Ridder:

7.463.1 Detailed Description

Ridder 1-D solver

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAcc) const`

7.464 Riyadh Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/riyadh.hpp>
```

Inheritance diagram for Riyadh:

7.464.1 Detailed Description

Riyadh calendar

Holidays:

- Fridays

Other holidays for which no rule is given (data available for 2004-2005 only:)

- EID AL-ADHA
- EID AL-FITR

7.465 ROLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for ROLCurrency:

7.465.1 Detailed Description

Romanian leu.

The ISO three-letter code is ROL; the numeric code is 642. It is divided in 100 bani.

7.466 Rounding Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for Rounding:

7.466.1 Detailed Description

basic rounding class

Test

the correctness of the returned values is tested by checking them against known good results.

Inspectors

- [Integer](#) `precision ()` const
- [Type](#) `type ()` const
- [Integer](#) `roundingDigit ()` const

Public Types

- enum [Type](#) {
 [None](#), [Up](#), [Down](#), [Closest](#),
 [Floor](#), [Ceiling](#) }
 rounding methods

Public Member Functions

- [Rounding](#) ()
 default constructor
- [Rounding](#) ([Integer](#) precision, [Type](#) type=[Closest](#), [Integer](#) digit=5)
- [Decimal operator\(\)](#) ([Decimal](#) value) const
 perform rounding

7.466.2 Member Enumeration Documentation

7.466.2.1 enum [Type](#)

rounding methods

The rounding methods follow the OMG specification available at <ftp://ftp.omg.org/pub/docs/formal/00-06-29.pdf>

Warning:

the names of the [Floor](#) and [Ceiling](#) methods might be misleading

Enumeration values:

None do not round: return the number unmodified

Up the first decimal place past the precision will be rounded up. This differs from the OMG rule which rounds up only if the decimal to be rounded is greater than or equal to the rounding digit

Down all decimal places past the precision will be truncated

Closest the first decimal place past the precision will be rounded up if greater than or equal to the rounding digit; this corresponds to the OMG round-up rule. When the rounding digit is 5, the result will be the one closest to the original number, hence the name.

Floor positive numbers will be rounded up and negative numbers will be rounded down using the OMG round up and round down rules

Ceiling positive numbers will be rounded down and negative numbers will be rounded up using the OMG round up and round down rules

7.466.3 Constructor & Destructor Documentation

7.466.3.1 [Rounding \(\)](#)

default constructor

Instances built through this constructor don't perform any rounding.

7.467 SalvagingAlgorithm Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/pseudosqrt.hpp>
```

7.467.1 Detailed Description

algorithm used for matricial pseudo square root

Public Types

- enum Type { None, Spectral, Hypersphere }

7.468 Sample Struct Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/sample.hpp>
```

7.468.1 Detailed Description

```
template<class T> struct QuantLib::Sample< T >
```

weighted sample

Public Types

- typedef T value_type

Public Member Functions

- Sample (const T &value, [Real](#) weight)

Public Attributes

- T value
- [Real](#) weight

7.469 SampledCurve Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/sampledcurve.hpp>
```

7.469.1 Detailed Description

This class contains a sampled curve.

Initially the class will contain one indexed curve

Public Member Functions

- **SampledCurve** ([Size](#) gridSize)
- void **setLogSpacing** ([Real](#) min, [Real](#) max)
- void **setLinearSpacing** ([Real](#) min, [Real](#) max)
- template<class F> void **sample** (F &f)
- void **setGrid** (const [Array](#) &g)
- void **setValues** (const [Array](#) &g)
- [Array](#) & **grid** ()
- [Array](#) & **values** ()
- [Real](#) & **value** (int i)

7.470 SARCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for SARCurrency:

7.470.1 Detailed Description

Saudi riyal.

The ISO three-letter code is SAR; the numeric code is 682. It is divided in 100 halalat.

7.471 Schedule Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/schedule.hpp>
```

7.471.1 Detailed Description

Payment schedule.

Iterators

- typedef std::vector< [Date](#) >::const_iterator **const_iterator**
- const_iterator **begin** () const
- const_iterator **end** () const

Public Member Functions

- **Schedule** (const [Calendar](#) &calendar, const [Date](#) &startDate, const [Date](#) &endDate, [Frequency](#) frequency, [BusinessDayConvention](#) convention, const [Date](#) &stubDate=[Date](#)(), bool startFromEnd=false, bool longFinal=false)
- **Schedule** (const std::vector< [Date](#) > &, const [Calendar](#) &calendar=[NullCalendar](#)(), [BusinessDayConvention](#) convention=[Unadjusted](#))

Date access

- [Size](#) **size** () const
- const [Date](#) & **operator[]** ([Size](#) i) const
- const [Date](#) & **date** ([Size](#) i) const
- const std::vector< [Date](#) > & **dates** () const
- bool **isRegular** ([Size](#) i) const

Other inspectors

- const [Calendar](#) & **calendar** () const
- const [Date](#) & **startDate** () const
- const [Date](#) & **endDate** () const
- [Frequency](#) **frequency** () const
- [BusinessDayConvention](#) **businessDayConvention** () const

7.472 Secant Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/secant.hpp>
```

Inheritance diagram for Secant:

7.472.1 Detailed Description

Secant 1-D solver

Test

the correctness of the returned values is tested by checking them against known good results.

Public Member Functions

- `template<class F> Real solveImpl (const F &f, Real xAccuracy) const`

7.473 SeedGenerator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/seedgenerator.hpp>
```

Inheritance diagram for SeedGenerator:

7.473.1 Detailed Description

Random seed generator.

Random number generator used for automatic generation of initialization seeds.

Test

correct initializaion of the single instance is tested.

Public Member Functions

- unsigned long `get()`

Friends

- class `Singleton<SeedGenerator>`

7.474 SegmentIntegral Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/segmentintegral.hpp>
```

7.474.1 Detailed Description

Integral of a one-dimensional function.

Given a number N of intervals, the integral of a function f between a and b is calculated by means of the trapezoid formula

$$\int_a^b f dx = \frac{1}{2}f(x_0) + f(x_1) + f(x_2) + \dots + f(x_{N-1}) + \frac{1}{2}f(x_N)$$

where $x_0 = a$, $x_N = b$, and $x_i = a + i\Delta x$ with $\Delta x = (b - a)/N$.

Test

the correctness of the result is tested by checking it against known good values.

Public Member Functions

- **SegmentIntegral** ([Size](#) intervals)
- **template<class F> [Real](#) operator()** (const F &f, [Real](#) a, [Real](#) b) const

7.475 SEKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for SEKCurrency:

7.475.1 Detailed Description

Swedish krona.

The ISO three-letter code is SEK; the numeric code is 752. It is divided in 100 öre.

7.476 Seoul Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/seoul.hpp>
```

Inheritance diagram for Seoul:

7.476.1 Detailed Description

Seoul calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Independence Day, March 1st
- Arbour Day, April 5th
- Labor Day, May 1st
- Children's Day, May 5th
- Memorial Day, June 6th
- Constitution Day, July 17th
- Liberation Day, August 15th
- National Fondation Day, October 3th
- Christmas Day, December 25th

Other holidays for which no rule is given (data available for 2004-2006 only:)

- Lunar New Year
- Election Day 2004
- Buddha's birthday
- Harvest Moon Day

Data from <http://www.kofex.com>

7.477 SequenceStatistics Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/sequencestatistics.hpp>
```

7.477.1 Detailed Description

```
template<class StatisticsType = Statistics> class QuantLib::SequenceStatistics< StatisticsType
>
```

Statistics analysis of N-dimensional (sequence) data.

It provides 1-dimensional statistics as discrepancy plus N-dimensional (sequence) statistics (e.g. mean, variance, skewness, kurtosis, etc.) with one component for each dimension of the sample space.

For most of the statistics this class relies on the StatisticsType underlying class to provide 1-D methods that will be iterated for all the components of the N-D data. These lifted methods are the union of all the methods that might be requested to the 1-D underlying StatisticsType class, with the usual compile-time checks provided by the template approach.

Test

the correctness of the returned values is tested by checking them against numerical calculations.

Public Types

- typedef StatisticsType **statistics_type**

Public Member Functions

- SequenceStatistics ([Size](#) dimension)

inspectors

- [Size](#) **size** () const

covariance and correlation

- [Disposable](#)< [Matrix](#) > **covariance** () const
returns the covariance [Matrix](#)
- [Disposable](#)< [Matrix](#) > **correlation** () const
returns the correlation [Matrix](#)

1-D inspectors lifted from underlying statistics class

- [Size](#) **samples** () const
- [Real](#) **weightSum** () const

N-D inspectors lifted from underlying statistics class

- `std::vector< Real > mean () const`
- `std::vector< Real > variance () const`
- `std::vector< Real > standardDeviation () const`
- `std::vector< Real > downsideVariance () const`
- `std::vector< Real > downsideDeviation () const`
- `std::vector< Real > semiVariance () const`
- `std::vector< Real > semiDeviation () const`
- `std::vector< Real > errorEstimate () const`
- `std::vector< Real > skewness () const`
- `std::vector< Real > kurtosis () const`
- `std::vector< Real > min () const`
- `std::vector< Real > max () const`
- `std::vector< Real > gaussianPercentile (Real y) const`
- `std::vector< Real > percentile (Real y) const`
- `std::vector< Real > gaussianPotentialUpside (Real percentile) const`
- `std::vector< Real > potentialUpside (Real percentile) const`
- `std::vector< Real > gaussianValueAtRisk (Real percentile) const`
- `std::vector< Real > valueAtRisk (Real percentile) const`
- `std::vector< Real > gaussianExpectedShortfall (Real percentile) const`
- `std::vector< Real > expectedShortfall (Real percentile) const`
- `std::vector< Real > regret (Real target) const`
- `std::vector< Real > gaussianShortfall (Real target) const`
- `std::vector< Real > shortfall (Real target) const`
- `std::vector< Real > gaussianAverageShortfall (Real target) const`
- `std::vector< Real > averageShortfall (Real target) const`

Modifiers

- `void reset (Size dimension=0)`
- `template<class Sequence> void add (const Sequence &sample, Real weight=1.0)`
- `template<class Iterator> void add (Iterator begin, Iterator end, Real weight=1.0)`

Protected Attributes

- `Size dimension_`
- `std::vector< statistics_type > stats_`
- `std::vector< Real > results_`
- `Matrix quadraticSum_`

7.478 Settings Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/settings.hpp>
```

Inheritance diagram for Settings:

7.478.1 Detailed Description

global repository for run-time library settings

Public Member Functions

- DateProxy & **evaluationDate** ()
the date at which pricing is to be performed.
- const DateProxy & **evaluationDate** () const

Friends

- class **Singleton**<Settings>
- std::ostream & **operator**<< (std::ostream &, const DateProxy &)

7.478.2 Member Function Documentation

7.478.2.1 Settings::DateProxy & evaluationDate ()

the date at which pricing is to be performed.

Client code can inspect the evaluation date, as in:

```
Date d = Settings::instance().evaluationDate();
```

where today's date is returned if the evaluation date is set to the null date (its default value;) can set it to a new value, as in:

```
Settings::instance().evaluationDate() = d;
```

and can register with it, as in:

```
registerWith(Settings::instance().evaluationDate());
```

to be notified when it is set to a new value.

Warning:

a notification is not sent when the evaluation date changes for natural causes—i.e., a date was not explicitly set (which results in today's date being used for pricing) and the current date changes as the clock strikes midnight.

7.479 SGDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for SGDCurrency:

7.479.1 Detailed Description

[Singapore](#) dollar.

The ISO three-letter code is SGD; the numeric code is 702. It is divided in 100 cents.

7.480 Short Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/shortindexedcoupon.hpp>
```

7.480.1 Detailed Description

```
template<class IndexedCouponType> class QuantLib::Short< IndexedCouponType >
```

Short indexed coupon

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **Short** ([Real](#) nominal, const [Date](#) &paymentDate, const boost::shared_ptr< [Xibor](#) > &index, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)(), const [DayCounter](#) &dayCounter=[DayCounter](#)())
- **Real amount** () const
inhibit calculation

7.480.2 Member Function Documentation

7.480.2.1 [Real amount](#) () const

inhibit calculation

Unlike [ParCoupon](#), this coupon can't calculate its fixing for future dates, either.

7.481 Short< ParCoupon > Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/shortfloatingcoupon.hpp>
```

Inheritance diagram for Short< ParCoupon >:

7.481.1 Detailed Description

template<> class QuantLib::Short< ParCoupon >

Short coupon at par on a term structure

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **Short** ([Real](#) nominal, const [Date](#) &paymentDate, const boost::shared_ptr< [Xibor](#) > &index, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)(), const [DayCounter](#) &dayCounter=[DayCounter](#)())
- [Real](#) **amount** () const
throws when an interpolated fixing is needed

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

7.482 ShortRateModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/model.hpp>
```

Inheritance diagram for ShortRateModel:

7.482.1 Detailed Description

Abstract short-rate model class.

Public Member Functions

- **ShortRateModel** ([Size](#) nArguments)
- void [update](#) ()
- virtual boost::shared_ptr< [NumericalMethod](#) > **tree** (const [TimeGrid](#) &) const =0
- void [calibrate](#) (const std::vector< boost::shared_ptr< [CalibrationHelper](#) > > &, [OptimizationMethod](#) &method, const [Constraint](#) &constraint=[Constraint](#)())
Calibrate to a set of market instruments (caps/swaptions).
- const boost::shared_ptr< [Constraint](#) > & **constraint** () const
- [Disposable](#)< [Array](#) > **params** () const
Returns array of arguments on which calibration is done.
- void **setParams** (const [Array](#) ¶ms)

Protected Member Functions

- virtual void **generateArguments** ()

Protected Attributes

- std::vector< [Parameter](#) > **arguments_**
- boost::shared_ptr< [Constraint](#) > **constraint_**

Friends

- class [CalibrationFunction](#)

7.482.2 Member Function Documentation

7.482.2.1 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.482.2.2 `void calibrate (const std::vector< boost::shared_ptr< CalibrationHelper > > &, OptimizationMethod & method, const Constraint & constraint = Constraint())`

Calibrate to a set of market instruments (caps/swaptions).

An additional constraint can be passed which must be satisfied in addition to the constraints of the model.

7.483 ShoutCondition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/shoutcondition.hpp>
```

Inheritance diagram for ShoutCondition:

7.483.1 Detailed Description

Shout option condition.

A shout option is an option where the holder has the right to lock in a minimum value for the payoff at one (shout) time during the option's life. The minimum value is the option's intrinsic value at the shout time.

Todo

unify the intrinsicValues/Payoff thing

Public Member Functions

- **ShoutCondition** (Option::Type type, [Real](#) strike, [Time](#) resTime, [Rate](#) rate)
- **ShoutCondition** (const [Array](#) &intrinsicValues, [Time](#) resTime, [Rate](#) rate)
- void **applyTo** ([Array](#) &a, [Time](#) t) const

7.484 SimpleCashFlow Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/simplecashflow.hpp>
```

Inheritance diagram for SimpleCashFlow:

7.484.1 Detailed Description

Predetermined cash flow.

This cash flow pays a predetermined amount at a given date.

Public Member Functions

- SimpleCashFlow ([Real](#) amount, const [Date](#) &date)

CashFlow interface

- [Real](#) amount () const
returns the amount of the cash flow
- [Date](#) date () const
returns the date at which the cash flow is settled

Visitability

- virtual void accept ([AcyclicVisitor](#) &)

7.484.2 Member Function Documentation

7.484.2.1 [Real](#) amount () const [virtual]

returns the amount of the cash flow

Note:

The amount is not discounted, i.e., it is the actual amount paid at the cash flow date.

Implements [CashFlow](#).

7.485 SimpleDayCounter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/simpliedaycounter.hpp>
```

Inheritance diagram for SimpleDayCounter:

7.485.1 Detailed Description

Simple day counter for reproducing theoretical calculations.

This day counter tries to ensure that whole-month distances are returned as a simple fraction, i.e., 1 year = 1.0, 6 months = 0.5, 3 months = 0.25 and so forth.

Warning:

this day counter should be used together with [NullCalendar](#), which ensures that dates at whole-month distances share the same day of month. It is **not** guaranteed to work with any other calendar.

Test

the correctness of the results is checked against known good values.

7.486 SimpleQuote Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/quote.hpp>
```

Inheritance diagram for SimpleQuote:

7.486.1 Detailed Description

market element returning a stored value

Public Member Functions

- SimpleQuote ([Real](#) value)

Quote interface

- [Real value](#) () const
returns the current value

Modifiers

- void setValue ([Real](#) value)

7.487 SimpleSwap Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/simpleswap.hpp>
```

Inheritance diagram for SimpleSwap:

7.487.1 Detailed Description

Simple fixed-rate vs [Libor](#) swap.

Test

- the correctness of the returned value is tested by checking that the price of a swap paying the fair fixed rate is null.
- the correctness of the returned value is tested by checking that the price of a swap receiving the fair floating-rate spread is null.
- the correctness of the returned value is tested by checking that the price of a swap decreases with the paid fixed rate.
- the correctness of the returned value is tested by checking that the price of a swap increases with the received floating-rate spread.
- the correctness of the returned value is tested by checking it against a known good value.

Public Member Functions

- **SimpleSwap** (bool payFixedRate, [Real](#) nominal, const [Schedule](#) &fixedSchedule, [Rate](#) fixedRate, const [DayCounter](#) &fixedDayCount, const [Schedule](#) &floatSchedule, const boost::shared_ptr< [Xibor](#) > &index, [Integer](#) indexFixingDays, [Spread](#) spread, const [Handle](#)< [YieldTermStructure](#) > &termStructure)
- [Rate](#) **fairRate** () const
- [Spread](#) **fairSpread** () const
- [Real](#) **fixedLegBPS** () const
- [Real](#) **floatingLegBPS** () const
- [Rate](#) **fixedRate** () const
- [Spread](#) **spread** () const
- [Real](#) **nominal** () const
- bool **payFixedRate** () const
- const std::vector< boost::shared_ptr< [CashFlow](#) > > & **fixedLeg** () const
- const std::vector< boost::shared_ptr< [CashFlow](#) > > & **floatingLeg** () const
- void **setupArguments** ([Arguments](#) *args) const

7.487.2 Member Function Documentation

7.487.2.1 void setupArguments ([Arguments](#) * args) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [Instrument](#).

7.488 SimpleSwap::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/simpleswap.hpp>
```

Inheritance diagram for SimpleSwap::arguments:

7.488.1 Detailed Description

Arguments for simple swap calculation

Public Member Functions

- void **validate** () const

Public Attributes

- bool **payFixed**
- [Real](#) **nominal**
- std::vector< [Time](#) > **fixedResetTimes**
- std::vector< [Time](#) > **fixedPayTimes**
- std::vector< [Real](#) > **fixedCoupons**
- std::vector< [Time](#) > **floatingAccrualTimes**
- std::vector< [Time](#) > **floatingResetTimes**
- std::vector< [Time](#) > **floatingFixingTimes**
- std::vector< [Time](#) > **floatingPayTimes**
- std::vector< [Spread](#) > **floatingSpreads**
- [Real](#) **currentFloatingCoupon**

7.489 SimpleSwap::results Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/simpleswap.hpp>
```

Inheritance diagram for SimpleSwap::results:

7.489.1 Detailed Description

Results from simple swap calculation

7.490 Simplex Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/simplex.hpp>`

Inheritance diagram for Simplex:

7.490.1 Detailed Description

Multi-dimensional simplex class.

Public Member Functions

- [Simplex](#) ([Real](#) lambda, [Real](#) tol)
- virtual void [minimize](#) (const [Problem](#) &P) const
minimize the optimization problem P

7.490.2 Constructor & Destructor Documentation

7.490.2.1 [Simplex](#) ([Real](#) lambda, [Real](#) tol)

Constructor taking as input the characteristic length and tolerance

7.491 SimpsonIntegral Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/simpsonintegral.hpp>
```

Inheritance diagram for SimpsonIntegral:

7.491.1 Detailed Description

Integral of a one-dimensional function.

Test

the correctness of the result is tested by checking it against known good values.

Public Member Functions

- **SimpsonIntegral** ([Real](#) accuracy, [Size](#) maxIterations=[Null](#)< [Size](#) >())
- **template<class F> [Real](#) operator()** (const F &f, [Real](#) a, [Real](#) b) const

7.492 Singapore Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/singapore.hpp>
```

Inheritance diagram for Singapore:

7.492.1 Detailed Description

Singapore calendar

Holidays:

- Saturdays
- Sundays
- New Year's day, January 1st
- Good Friday
- Labour Day, May 1st
- National Day, August 9th
- Christmas, December 25th
- Boxing Day, December 26th

Other holidays for which no rule is given (data available for 2004-2005 only:)

- Chinese New Year
- Hari Raya Haji
- Vesak Poya Day
- Deepavali
- Diwali
- Hari Raya Puasa

Data from <http://www.asx.com.au> and <http://www.ses.com.sg>

7.493 SingleAsset Struct Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctraits.hpp>
```

7.493.1 Detailed Description

```
template<class rng_traits = PseudoRandom> struct QuantLib::SingleAsset< rng_traits >
```

Deprecated

use [SingleVariate](#) instead

Public Types

- typedef [SingleVariate](#)< rng_traits >::path_type path_type
- typedef [SingleVariate](#)< rng_traits >::path_pricer_type path_pricer_type
- typedef [SingleVariate](#)< rng_traits >::rsg_type rsg_type
- typedef [SingleVariate](#)< rng_traits >::path_generator_type path_generator_type

7.494 SingleAssetOption Class Reference

#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/singleassetoption.hpp>

Inheritance diagram for SingleAssetOption:

7.494.1 Detailed Description

Black-Scholes-Merton option.

Public Member Functions

- **SingleAssetOption** (Option::Type type, [Real](#) underlying, [Real](#) strike, [Spread](#) dividendYield, [Rate](#) riskFreeRate, [Time](#) residualTime, [Volatility](#) volatility)
- virtual void **setVolatility** ([Volatility](#) newVolatility)
- virtual void **setRiskFreeRate** ([Rate](#) newRate)
- virtual void **setDividendYield** ([Rate](#) newDividendYield)
- virtual [Real](#) **value** () const =0
- virtual [Real](#) **delta** () const =0
- virtual [Real](#) **gamma** () const =0
- virtual [Real](#) **theta** () const
- virtual [Real](#) **vega** () const
- virtual [Real](#) **rho** () const
- virtual [Real](#) **dividendRho** () const
- [Volatility](#) **impliedVolatility** ([Real](#) targetValue, [Real](#) accuracy=1e-4, [Size](#) maxEvaluations=100, [Volatility](#) minVol=QL_MIN_VOLATILITY, [Volatility](#) maxVol=QL_MAX_VOLATILITY) const
- [Spread](#) **impliedDivYield** ([Real](#) targetValue, [Real](#) accuracy=1e-4, [Size](#) maxEvaluations=100, [Spread](#) minYield=QL_MIN_DIVYIELD, [Spread](#) maxYield=QL_MAX_DIVYIELD) const
- virtual boost::shared_ptr< [SingleAssetOption](#) > **clone** () const =0

Protected Attributes

- [Real](#) **underlying_**
- [PlainVanillaPayoff](#) **payoff_**
- [Spread](#) **dividendYield_**
- [Rate](#) **riskFreeRate_**
- [Time](#) **residualTime_**
- [Volatility](#) **volatility_**
- bool **hasBeenCalculated_**
- [Real](#) **rho_**
- [Real](#) **dividendRho_**
- [Real](#) **vega_**
- [Real](#) **theta_**
- bool **rhoComputed_**
- bool **dividendRhoComputed_**
- bool **vegaComputed_**
- bool **thetaComputed_**

Static Protected Attributes

- const [Real](#) dVolMultiplier_
- const [Real](#) dRMultiplier_

Friends

- class [VolatilityFunction](#)
- class [DivYieldFunction](#)

7.494.2 Member Function Documentation

7.494.2.1 [Volatility](#) impliedVolatility ([Real](#) *targetValue*, [Real](#) *accuracy* = 1e-4, [Size](#) *maxEvaluations* = 100, [Volatility](#) *minVol* = QL_MIN_VOLATILITY, [Volatility](#) *maxVol* = QL_MAX_VOLATILITY) const

Warning:

Options with a gamma that changes sign have values that are **not** monotonic in the volatility, e.g binary options. In these cases impliedVolatility can fail and in any case is meaningless. Another possible source of failure is to have a targetValue that is not attainable with any volatility, e.g. a targetValue lower than the intrinsic value in the case of American options.

7.495 Singleton Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/singleton.hpp>
```

7.495.1 Detailed Description

template<class T> class QuantLib::Singleton< T >

Basic support for the singleton pattern.

The typical use of this class is:

```
class Foo : public Singleton<Foo> {  
    friend class Singleton<Foo>;  
private:  
    Foo() {}  
public:  
    ...  
};
```

which, albeit sub-optimal, frees one from the concerns of creating and managing the unique instance and can serve later as a single implementation point should synchronization features be added.

Static Public Member Functions

- T & [instance](#) ()
access to the unique instance

7.496 SingleVariate Struct Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctraits.hpp>
```

7.496.1 Detailed Description

`template<class rng_traits = PseudoRandom> struct QuantLib::SingleVariate< rng_traits >`

default Monte Carlo traits for single-variate models

Public Types

- typedef [Path](#) `path_type`
- typedef [PathPricer](#)< [path_type](#) > `path_pricer_type`
- typedef `rng_traits::rsg_type` `rsg_type`
- typedef [PathGenerator](#)< `rsg_type` > `path_generator_type`

7.497 SITCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for SITCurrency:

7.497.1 Detailed Description

Slovenian tolar.

The ISO three-letter code is SIT; the numeric code is 705. It is divided in 100 stotinov.

7.498 SKKCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for SKKCurrency:

7.498.1 Detailed Description

Slovak koruna.

The ISO three-letter code is SKK; the numeric code is 703. It is divided in 100 halierov.

7.499 SobolRsg Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/sobolrsg.hpp>
```

7.499.1 Detailed Description

Sobol low-discrepancy sequence generator.

A Gray code counter and bitwise operations are used for very fast sequence generation.

The implementation relies on primitive polynomials modulo two from the book "Monte Carlo Methods in Finance" by Peter Jäckel.

21 200 primitive polynomials modulo two are provided by default in QuantLib. Jäckel has calculated 8 129 334 polynomials, also available in a different file that can be downloaded from <http://quantlib.org>. If you need that many dimensions you must replace the default version of the primitivpolynomials.c file with the extended one.

The choice of initialization numbers (also know as free direction integers) is crucial for the homogeneity properties of the sequence. Sobol defines two homogeneity properties: Property A and Property A'.

The unit initialization numbers suggested in "Numerical Recipes in C", 2nd edition, by Press, Teukolsky, Vetterling, and Flannery (section 7.7) fail the test for Property A even for low dimensions.

Bratley and Fox published coefficients of the free direction integers up to dimension 40, crediting unpublished work of Sobol' and Levitan. See Bratley, P., Fox, B.L. (1988) "Algorithm 659: Implementing Sobol's quasirandom sequence generator," ACM Transactions on Mathematical Software 14:88-100. These values satisfy Property A for $d \leq 20$ and $d = 23, 31, 33, 34, 37$; Property A' holds for $d \leq 6$.

Jäckel provides in his book (section 8.3) initialization numbers up to dimension 32. Coefficients for $d \leq 8$ are the same as in Bradley-Fox, so Property A' holds for $d \leq 6$ but Property A holds for $d \leq 32$.

The implementation of Lemieux, Cieslak, and Luttmmer includes coefficients of the free direction integers up to dimension 360. Coefficients for $d \leq 40$ are the same as in Bradley-Fox. For dimension $40 < d \leq 360$ the coefficients have been calculated as optimal values based on the "resolution" criterion. See "RandQMC user's guide - A package for randomized quasi-Monte Carlo methods in C," by C. Lemieux, M. Cieslak, and K. Luttmmer, version January 13 2004, and references cited there (<http://www.math.ualgary.ca/~lemieux/randqmc.html>). The values up to $d \leq 360$ has been provided to the QuantLib team by Christiane Lemieux, private communication, September 2004.

For more info on Sobol' sequences see also "Monte Carlo Methods in Financial Engineering," by P. Glasserman, 2004, Springer, section 5.2.3

Test

- the correctness of the returned values is tested by reproducing known good values.
- the correctness of the returned values is tested by checking their discrepancy against known good values.

Public Types

- typedef [Sample](#)< [Array](#) > **sample_type**

- enum `DirectionIntegers` { `Unit`, `Jaeckel`, `SobolLevitan`, `SobolLevitanLemieux` }

Public Member Functions

- `SobolRsg` (`Size` dimensionality, unsigned long seed=0, `DirectionIntegers` directionIntegers=`Jaeckel`)
- const std::vector< unsigned long > & `nextInt32Sequence` () const
- const `SobolRsg::sample_type` & `nextSequence` () const
- const `sample_type` & `lastSequence` () const
- `Size` `dimension` () const

7.499.2 Constructor & Destructor Documentation

- 7.499.2.1 `SobolRsg` (`Size` dimensionality, unsigned long seed = 0, `DirectionIntegers` directionIntegers = `Jaeckel`)

Precondition:

dimensionality must be <= PPMT_MAX_DIM

7.500 Solver1D Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/solver1d.hpp>
```

Inheritance diagram for Solver1D:

7.500.1 Detailed Description

template<class Impl> class QuantLib::Solver1D< Impl >

Base class for 1-D solvers.

The implementation of this class uses the so-called "Barton-Nackman trick", also known as "the curiously recurring template pattern". Concrete solvers will be declared as:

```
class Foo : public Solver1D<Foo> {
public:
    ...
    template <class F>
    Real solveImpl(const F& f, Real accuracy) const {
        ...
    }
};
```

Before calling `solveImpl`, the base class will set its protected data members so that:

- `xMin_` and `xMax_` form a valid bracket;
- `fxMin_` and `fxMax_` contain the values of the function in `xMin_` and `xMax_`;
- `root_` is a valid initial guess. The implementation of `solveImpl` can safely assume all of the above.

Todo

- clean up the interface so that it is clear whether the accuracy is specified for x or $f(x)$.
- add target value (now the target value is 0.0)

Public Member Functions

Modifiers

- template<class F> [Real solve](#) (const F &f, [Real](#) accuracy, [Real](#) guess, [Real](#) step) const
- template<class F> [Real solve](#) (const F &f, [Real](#) accuracy, [Real](#) guess, [Real](#) xMin, [Real](#) xMax) const
- void [setMaxEvaluations](#) ([Size](#) evaluations)
- void [setLowerBound](#) ([Real](#) lowerBound)
sets the lower bound for the function domain
- void [setUpperBound](#) ([Real](#) upperBound)
sets the upper bound for the function domain

Protected Attributes

- [Real](#) root_
- [Real](#) xMin_
- [Real](#) xMax_
- [Real](#) fxMin_
- [Real](#) fxMax_
- [Size](#) maxEvaluations_
- [Size](#) evaluationNumber_

7.500.2 Member Function Documentation

7.500.2.1 [Real](#) solve (const F & *f*, [Real](#) *accuracy*, [Real](#) *guess*, [Real](#) *step*) const

This method returns the zero of the function f , determined with the given accuracy (i.e., x is considered a zero if $|f(x)| < accuracy$). This method contains a bracketing routine to which an initial guess must be supplied as well as a step used to scan the range of the possible bracketing values.

7.500.2.2 [Real](#) solve (const F & *f*, [Real](#) *accuracy*, [Real](#) *guess*, [Real](#) *xMin*, [Real](#) *xMax*) const

This method returns the zero of the function f , determined with the given accuracy (i.e., x is considered a zero if $|f(x)| < accuracy$). An initial guess must be supplied, as well as two values x_{\min} and x_{\max} which must bracket the zero (i.e., either $f(x_{\min}) \leq 0 \leq f(x_{\max})$, or $f(x_{\max}) \leq 0 \leq f(x_{\min})$ must be true).

7.500.2.3 void setMaxEvaluations ([Size](#) *evaluations*)

This method sets the maximum number of function evaluations for the bracketing routine. An error is thrown if a bracket is not found after this number of evaluations.

7.501 SquareRootProcess Class Reference

#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/squarerootprocess.hpp>

Inheritance diagram for SquareRootProcess:

7.501.1 Detailed Description

Square-root process class.

This class describes a square-root process governed by

$$dx = a(b - x_t)dt + \sigma \sqrt{x_t}dW_t.$$

Public Member Functions

- **SquareRootProcess** ([Real](#) b, [Real](#) a, [Volatility](#) sigma, [Real](#) x0=0.0, const boost::shared_ptr< discretization > &d=boost::shared_ptr< discretization >(new [EulerDiscretization](#)))

StochasticProcess interface

- [Real](#) x0 () const
returns the initial value of the state variable
- [Real](#) drift ([Time](#) t, [Real](#) x) const
returns the drift part of the equation, i.e. $\mu(t, x_t)$
- [Real](#) diffusion ([Time](#) t, [Real](#) x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$

7.502 StatsHolder Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianstatistics.hpp>
```

7.502.1 Detailed Description

Helper class for precomputed distributions.

Public Member Functions

- **StatsHolder** ([Real](#) mean, [Real](#) standardDeviation)
- [Real](#) **mean** () const
- [Real](#) **standardDeviation** () const

7.503 SteepestDescent Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/steepestdescent.hpp>
```

Inheritance diagram for SteepestDescent:

7.503.1 Detailed Description

Multi-dimensional steepest-descent class.

User has to provide line-search method and optimization end criteria

search direction = $-f'(x)$

Public Member Functions

- [SteepestDescent](#) ()
default default constructor (msvc bug)
- [SteepestDescent](#) (const boost::shared_ptr< [LineSearch](#) > &lineSearch)
default constructor
- virtual [~SteepestDescent](#) ()
destructor
- virtual void [minimize](#) (const [Problem](#) &P) const
minimize the optimization problem P

7.504 `step_iterator` Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/steppingiterator.hpp>
```

7.504.1 Detailed Description

template<class Iterator> class QuantLib::step_iterator< Iterator >

Iterator advancing in constant steps.

This iterator advances an underlying random-access iterator in steps of n positions, where n is a positive integer given upon construction.

Public Member Functions

- **step_iterator** (const Iterator &base, [Size](#) step)
- template<class OtherIterator> **step_iterator** (const [step_iterator](#)< OtherIterator > &i, typename boost::enable_if_convertible< OtherIterator, Iterator >::type *=0)
- [Size](#) **step** () const
- void **increment** ()
- void **decrement** ()
- void **advance** (typename super_t::difference_type n)
- super_t::difference_type **distance_to** (const [step_iterator](#) &i) const

Related Functions

(Note that these are not member functions.)

- [step_iterator](#)< Iterator > [make_step_iterator](#) (Iterator it, [Size](#) step)
helper function to create step iterators

7.505 StepCondition Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/stepcondition.hpp>
```

Inheritance diagram for StepCondition:

7.505.1 Detailed Description

```
template<class array_type> class QuantLib::StepCondition< array_type >
```

condition to be applied at every time step

Public Member Functions

- virtual void **applyTo** (array_type &a, [Time](#) t) const =0

7.506 StepConditionSet Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/parallelevolver.hpp>
```

7.506.1 Detailed Description

template<typename array_type> class QuantLib::StepConditionSet< array_type >

Parallel evolver for multiple arrays.

Public Member Functions

- void **applyTo** (std::vector< array_type > &a, [Time](#) t) const
- void **push_back** (const itemType &a)

7.507 StochasticProcess Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/stochasticprocess.hpp>
```

Inheritance diagram for StochasticProcess:

7.507.1 Detailed Description

multi-dimensional stochastic process class.

This class describes a stochastic process governed by

$$dx_t = \mu(t, x_t)dt + \sigma(t, x_t) \cdot dW_t.$$

Public Member Functions

Stochastic process interface

- virtual [Size](#) [size](#) () const =0
returns the number of dimensions of the stochastic process
- virtual [Size](#) [factors](#) () const
returns the number of independent factors of the process
- virtual [Disposable](#)< [Array](#) > [initialValues](#) () const =0
returns the initial values of the state variables
- virtual [Disposable](#)< [Array](#) > [drift](#) ([Time](#) t, const [Array](#) &x) const =0
returns the drift part of the equation, i.e., $\mu(t, x_t)$
- virtual [Disposable](#)< [Matrix](#) > [diffusion](#) ([Time](#) t, const [Array](#) &x) const =0
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- virtual [Disposable](#)< [Array](#) > [expectation](#) ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- virtual [Disposable](#)< [Matrix](#) > [stdDeviation](#) ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- virtual [Disposable](#)< [Matrix](#) > [covariance](#) ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- virtual [Disposable](#)< [Array](#) > [evolve](#) ([Time](#) t0, const [Array](#) &x0, [Time](#) dt, const [Array](#) &dw) const
- virtual [Disposable](#)< [Array](#) > [apply](#) (const [Array](#) &x0, const [Array](#) &dx) const

utilities

- virtual [Time](#) [time](#) (const [Date](#) &) const

Observer interface

- void [update](#) ()

Protected Member Functions

- [StochasticProcess](#) (const boost::shared_ptr< [discretization](#) > &)

Protected Attributes

- boost::shared_ptr< [discretization](#) > discretization_

7.507.2 Member Function Documentation

7.507.2.1 virtual [Disposable](#)<[Array](#)> expectation ([Time](#) *t0*, const [Array](#) & *x0*, [Time](#) *dt*) const
[virtual]

returns the expectation $E(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [StochasticProcessArray](#).

7.507.2.2 virtual [Disposable](#)<[Matrix](#)> stdDeviation ([Time](#) *t0*, const [Array](#) & *x0*, [Time](#) *dt*) const
[virtual]

returns the standard deviation $S(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [StochasticProcessArray](#).

7.507.2.3 virtual [Disposable](#)<[Matrix](#)> covariance ([Time](#) *t0*, const [Array](#) & *x0*, [Time](#) *dt*) const
[virtual]

returns the covariance $V(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [StochasticProcessArray](#).

7.507.2.4 virtual [Disposable](#)<[Array](#)> evolve ([Time](#) *t0*, const [Array](#) & *x0*, [Time](#) *dt*, const [Array](#) & *dw*) const [virtual]

returns the asset value after a time interval Δt according to the given discretization. By default, it returns

$$E(x_0, t_0, \Delta t) + S(x_0, t_0, \Delta t) \cdot \Delta w$$

where E is the expectation and S the standard deviation.

Reimplemented in [CapletLiborMarketModelProcess](#).

7.507.2.5 virtual [Disposable](#)<[Array](#)> apply (const [Array](#) & *x0*, const [Array](#) & *dx*) const
[virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented in [CapletLiborMarketModelProcess](#), [HestonProcess](#), and [StochasticProcessArray](#).

7.507.2.6 virtual [Time](#) time (const [Date](#) &) const [virtual]

returns the time value corresponding to the given date in the reference system of the stochastic process.

Note:

As a number of processes might not need this functionality, a default implementation is given which raises an exception.

Reimplemented in [BlackScholesProcess](#), [HestonProcess](#), [Merton76Process](#), and [StochasticProcessArray](#).

7.507.2.7 void update () [virtual]

This method must be implemented in derived classes. An instance of Observer does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

Reimplemented in [BlackScholesProcess](#).

7.508 StochasticProcess1D Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/stochasticprocess.hpp>
```

Inheritance diagram for StochasticProcess1D:

7.508.1 Detailed Description

1-dimensional stochastic process

This class describes a stochastic process governed by

$$dx_t = \mu(t, x_t)dt + \sigma(t, x_t)dW_t.$$

Public Member Functions

1-D stochastic process interface

- virtual [Real x0](#) () const =0
returns the initial value of the state variable
- virtual [Real drift](#) (Time t, [Real x](#)) const =0
returns the drift part of the equation, i.e. $\mu(t, x_t)$
- virtual [Real diffusion](#) (Time t, [Real x](#)) const =0
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- virtual [Real expectation](#) (Time t0, [Real x0](#), Time dt) const
- virtual [Real stdDeviation](#) (Time t0, [Real x0](#), Time dt) const
- virtual [Real variance](#) (Time t0, [Real x0](#), Time dt) const
- virtual [Real evolve](#) (Time t0, [Real x0](#), Time dt, [Real dw](#)) const
- virtual [Real apply](#) ([Real x0](#), [Real dx](#)) const

Protected Member Functions

- [StochasticProcess1D](#) (const boost::shared_ptr< [discretization](#) > &)

Protected Attributes

- boost::shared_ptr< [discretization](#) > [discretization_](#)

7.508.2 Member Function Documentation

7.508.2.1 virtual [Real expectation](#) (Time t0, [Real x0](#), Time dt) const [virtual]

returns the expectation $E(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [OrnsteinUhlenbeckProcess](#).

7.508.2.2 virtual **Real** stdDeviation (**Time** *t0*, **Real** *x0*, **Time** *dt*) const [virtual]

returns the standard deviation $S(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [OrnsteinUhlenbeckProcess](#).

7.508.2.3 virtual **Real** variance (**Time** *t0*, **Real** *x0*, **Time** *dt*) const [virtual]

returns the variance $V(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented in [OrnsteinUhlenbeckProcess](#).

7.508.2.4 virtual **Real** evolve (**Time** *t0*, **Real** *x0*, **Time** *dt*, **Real** *dW*) const [virtual]

returns the asset value after a time interval Δt according to the given discretization. By default, it returns

$$E(x_0, t_0, \Delta t) + S(x_0, t_0, \Delta t) \cdot \Delta w$$

where E is the expectation and S the standard deviation.

7.508.2.5 virtual **Real** apply (**Real** *x0*, **Real** *dx*) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented in [BlackScholesProcess](#), and [Merton76Process](#).

7.509 StochasticProcess1D::discretization Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/stochasticprocess.hpp>
```

Inheritance diagram for StochasticProcess1D::discretization:

7.509.1 Detailed Description

discretization of a 1-D stochastic process

Public Member Functions

- virtual [Real](#) **drift** (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const =0
- virtual [Real](#) **diffusion** (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const =0
- virtual [Real](#) **variance** (const [StochasticProcess1D](#) &, [Time](#) t0, [Real](#) x0, [Time](#) dt) const =0

7.510 StochasticProcess::discretization Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/stochasticprocess.hpp>
```

Inheritance diagram for StochasticProcess::discretization:

7.510.1 Detailed Description

discretization of a stochastic process over a given time interval

Public Member Functions

- virtual [Disposable](#)< [Array](#) > **drift** (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const =0
- virtual [Disposable](#)< [Matrix](#) > **diffusion** (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const =0
- virtual [Disposable](#)< [Matrix](#) > **covariance** (const [StochasticProcess](#) &, [Time](#) t0, const [Array](#) &x0, [Time](#) dt) const =0

7.511 StochasticProcessArray Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Processes/stochasticprocessarray.hpp>
```

Inheritance diagram for StochasticProcessArray:

7.511.1 Detailed Description

[Array](#) of correlated 1-D stochastic processes.

Public Member Functions

- **StochasticProcessArray** (const std::vector< boost::shared_ptr< [StochasticProcess1D](#) > > &, const [Matrix](#) &correlation)
- [Size](#) **size** () const
returns the number of dimensions of the stochastic process
- [Disposable](#)< [Array](#) > **initialValues** () const
returns the initial values of the state variables
- [Disposable](#)< [Array](#) > **drift** ([Time](#) t, const [Array](#) &x) const
returns the drift part of the equation, i.e., $\mu(t, x_t)$
- [Disposable](#)< [Matrix](#) > **diffusion** ([Time](#) t, const [Array](#) &x) const
returns the diffusion part of the equation, i.e. $\sigma(t, x_t)$
- [Disposable](#)< [Array](#) > **expectation** ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Disposable](#)< [Matrix](#) > **stdDeviation** ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Disposable](#)< [Matrix](#) > **covariance** ([Time](#) t0, const [Array](#) &x0, [Time](#) dt) const
- [Disposable](#)< [Array](#) > **apply** (const [Array](#) &x0, const [Array](#) &dx) const
- [Time](#) **time** (const [Date](#) &) const
- const boost::shared_ptr< [StochasticProcess1D](#) > & **process** ([Size](#) i) const
- [Disposable](#)< [Matrix](#) > **correlation** () const

Protected Attributes

- std::vector< boost::shared_ptr< [StochasticProcess1D](#) > > **processes_**
- [Matrix](#) **sqrtCorrelation_**

7.511.2 Member Function Documentation

7.511.2.1 [Disposable](#)<[Array](#)> **expectation** ([Time](#) t0, const [Array](#) & x0, [Time](#) dt) const
[virtual]

returns the expectation $E(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess](#).

7.511.2.2 Disposable<Matrix> stdDeviation (Time t0, const Array & x0, Time dt) const
[virtual]

returns the standard deviation $S(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess](#).

7.511.2.3 Disposable<Matrix> covariance (Time t0, const Array & x0, Time dt) const
[virtual]

returns the covariance $V(x_{t_0+\Delta t}|x_{t_0} = x_0)$ of the process after a time interval Δt according to the given discretization. This method can be overridden in derived classes which want to hard-code a particular discretization.

Reimplemented from [StochasticProcess](#).

7.511.2.4 Disposable<Array> apply (const Array & x0, const Array & dx) const [virtual]

applies a change to the asset value. By default, it returns $x + \Delta x$.

Reimplemented from [StochasticProcess](#).

7.511.2.5 Time time (const Date &) const [virtual]

returns the time value corresponding to the given date in the reference system of the stochastic process.

Note:

As a number of processes might not need this functionality, a default implementation is given which raises an exception.

Reimplemented from [StochasticProcess](#).

7.512 Stock Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/stock.hpp>
```

Inheritance diagram for Stock:

7.512.1 Detailed Description

Simple stock class.

Public Member Functions

- **Stock** (const [Handle](#)< [Quote](#) > "e)
- bool [isExpired](#) () const
returns whether the instrument is still tradable.

Protected Member Functions

- void [performCalculations](#) () const

7.512.2 Member Function Documentation

7.512.2.1 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [Instrument](#).

7.513 Stockholm Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/stockholm.hpp>
```

Inheritance diagram for Stockholm:

7.513.1 Detailed Description

Stockholm calendar

Holidays:

- Saturdays
- Sundays
- Good Friday
- Easter Monday
- Ascension
- Whit(Pentecost) Monday
- Midsummer Eve (Friday between June 18-24)
- New Year's Day, January 1st
- Epiphany, January 6th
- May Day, May 1st
- National Day, June 6th
- Christmas Eve, December 24th
- Christmas Day, December 25th
- Boxing Day, December 26th
- New Year's Eve, December 31th

7.514 StrikedTypePayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for StrikedTypePayoff:

7.514.1 Detailed Description

Intermediate class for payoffs based on a fixed strike.

Public Member Functions

- **StrikedTypePayoff** (Option::Type type, [Real](#) strike)
- [Real](#) strike () const

Protected Attributes

- [Real](#) strike_

7.515 StulzEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Basket/stulzengine.hpp>
```

Inheritance diagram for StulzEngine:

7.515.1 Detailed Description

Pricing engine for 2D European Baskets.

This class implements formulae from "Options on the Minimum or the Maximum of Two Risky Assets", Rene Stulz, Journal of Financial Economics (1982) 10, 161-185.

Test

the correctness of the returned value is tested by reproducing results available in literature.

Public Member Functions

- void **calculate** () const

7.516 SuperSharePayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for SuperSharePayoff:

7.516.1 Detailed Description

Binary supershare payoff.

Public Member Functions

- **SuperSharePayoff** (Option::Type type, [Real](#) strike, [Real](#) strikeIncrement)
- [Real](#) operator() ([Real](#) price) const
- [Real](#) strikeIncrement () const

7.517 SVD Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/svd.hpp>
```

7.517.1 Detailed Description

Singular value decomposition.

Refer to Golub and Van Loan: [Matrix](#) computation, The Johns Hopkins University Press

Test

the correctness of the returned values is tested by checking their properties.

Public Member Functions

- **SVD** (const [Matrix](#) &)
- const [Matrix](#) & **U** () const
- const [Matrix](#) & **V** () const
- const [Array](#) & **singularValues** () const
- [Disposable](#)< [Matrix](#) > **S** () const
- [Real](#) **norm2** ()
- [Real](#) **cond** ()
- [Integer](#) **rank** ()

7.518 Swap Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/swap.hpp>
```

Inheritance diagram for Swap:

7.518.1 Detailed Description

Interest rate swap.

The cash flows belonging to the first leg are paid; the ones belonging to the second leg are received.

Public Member Functions

- **Swap** (const std::vector< boost::shared_ptr< [CashFlow](#) > > &firstLeg, const std::vector< boost::shared_ptr< [CashFlow](#) > > &secondLeg, const [Handle](#)< [YieldTermStructure](#) > &termStructure)

Instrument interface

- bool [isExpired](#) () const
returns whether the instrument is still tradable.

Additional interface

- [Date](#) [startDate](#) () const
- [Date](#) [maturity](#) () const
- [Real](#) [firstLegBPS](#) () const
- [Real](#) [secondLegBPS](#) () const
- [TimeBasket](#) [sensitivity](#) ([Integer](#) basis=2) const

Protected Member Functions

- void [setupExpired](#) () const
- void [performCalculations](#) () const

Protected Attributes

- std::vector< boost::shared_ptr< [CashFlow](#) > > [firstLeg_](#)
- std::vector< boost::shared_ptr< [CashFlow](#) > > [secondLeg_](#)
- [Handle](#)< [YieldTermStructure](#) > [termStructure_](#)
- [Real](#) [firstLegBPS_](#)
- [Real](#) [secondLegBPS_](#)

7.518.2 Member Function Documentation

7.518.2.1 [TimeBasket](#) sensitivity ([Integer](#) basis = 2) const

[Bug](#)

this method must still be checked. It is not guaranteed to yield the right results.

7.518.2.2 void setupExpired () const [protected, virtual]

This method must leave the instrument in a consistent state when the expiration condition is met.
Reimplemented from [Instrument](#).

7.518.2.3 void performCalculations () const [protected, virtual]

In case a pricing engine is **not** used, this method must be overridden to perform the actual calculations and set any needed results. In case a pricing engine is used, the default implementation can be used.

Reimplemented from [Instrument](#).

7.519 SwapRateHelper Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp>
```

Inheritance diagram for SwapRateHelper:

7.519.1 Detailed Description

Swap rate

Todo

currency and day counter of [Xibor](#) should be added to obtain well-defined [SwapRateHelper](#)

Warning:

This class assumes that the settlement date does not change between calls of [setTermStructure\(\)](#).

Public Member Functions

- [SwapRateHelper](#) (const [Handle](#)< [Quote](#) > &rate, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Calendar](#) &calendar, [Frequency](#) fixedFrequency, [BusinessDayConvention](#) fixedConvention, const [DayCounter](#) &fixedDayCount, [Frequency](#) floatingFrequency, [BusinessDayConvention](#) floatingConvention)
- [SwapRateHelper](#) ([Rate](#) rate, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Calendar](#) &calendar, [Frequency](#) fixedFrequency, [BusinessDayConvention](#) fixedConvention, const [DayCounter](#) &fixedDayCount, [Frequency](#) floatingFrequency, [BusinessDayConvention](#) floatingConvention)
- [Real impliedQuote](#) () const
- [Date latestDate](#) () const
latest relevant date
- void [setTermStructure](#) ([YieldTermStructure](#) *)
sets the term structure to be used for pricing

Protected Attributes

- [Integer](#) n_
- [TimeUnit](#) units_
- [Integer](#) settlementDays_
- [Calendar](#) calendar_
- [BusinessDayConvention](#) fixedConvention_
- [BusinessDayConvention](#) floatingConvention_
- [Frequency](#) fixedFrequency_
- [Frequency](#) floatingFrequency_
- [DayCounter](#) fixedDayCount_
- [Date](#) settlement_
- [Date](#) latestDate_
- boost::shared_ptr< [SimpleSwap](#) > swap_
- [Handle](#)< [YieldTermStructure](#) > termStructureHandle_

7.519.2 Member Function Documentation

7.519.2.1 [Date](#) latestDate () const [virtual]

latest relevant date

The latest date at which discounts are needed by the helper in order to provide a quote. It does not necessarily equal the maturity of the underlying instrument.

Implements [RateHelper](#).

7.519.2.2 void setTermStructure ([YieldTermStructure](#) *) [virtual]

sets the term structure to be used for pricing

Warning:

Being a pointer and not a `shared_ptr`, the term structure is not guaranteed to remain allocated for the whole life of the rate helper. It is responsibility of the programmer to ensure that the pointer remains valid. It is advised that rate helpers be used only in term structure constructors, setting the term structure to **this**, i.e., the one being constructed.

Reimplemented from [RateHelper](#).

7.520 Swaption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/swaption.hpp>
```

Inheritance diagram for Swaption:

7.520.1 Detailed Description

Swaption class

Test

- the correctness of the returned value is tested by checking that the price of a payer (resp. receiver) swaption decreases (resp. increases) with the strike.
- the correctness of the returned value is tested by checking that the price of a payer (resp. receiver) swaption increases (resp. decreases) with the spread.
- the correctness of the returned value is tested by checking it against that of a swaption on a swap with no spread and a correspondingly adjusted fixed rate.
- the correctness of the returned value is tested by checking it against a known good value.

Todo

add explicit exercise lag

Public Member Functions

- **Swaption** (const boost::shared_ptr< [SimpleSwap](#) > &swap, const boost::shared_ptr< [Exercise](#) > &exercise, const [Handle](#)< [YieldTermStructure](#) > &termStructure, const boost::shared_ptr< [PricingEngine](#) > &engine)
- bool [isExpired](#) () const
returns whether the instrument is still tradable.
- void [setupArguments](#) ([Arguments](#) *) const

7.520.2 Member Function Documentation

7.520.2.1 void setupArguments ([Arguments](#) *) const [virtual]

When a derived argument structure is defined for an instrument, this method should be overridden to fill it. This is mandatory in case a pricing engine is used.

Reimplemented from [Instrument](#).

7.521 Swaption::arguments Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/swaption.hpp>
```

Inheritance diagram for Swaption::arguments:

7.521.1 Detailed Description

Arguments for swaption calculation

Public Member Functions

- void **validate** () const

Public Attributes

- [Rate](#) fairRate
- [Rate](#) fixedRate
- [Real](#) fixedBPS

7.522 Swaption::results Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/swaption.hpp>
```

Inheritance diagram for Swaption::results:

7.522.1 Detailed Description

Results from swaption calculation

7.523 SwaptionVolatilityMatrix Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/swaptionvolmatrix.hpp>
```

Inheritance diagram for SwaptionVolatilityMatrix:

7.523.1 Detailed Description

At-the-money swaption-volatility matrix.

This class provides the at-the-money volatility for a given swaption by interpolating a volatility matrix whose elements are the market volatilities of a set of swaption with given exercise date and length.

Todo

either add correct copy behavior or inhibit copy. Right now, a copied instance would end up with its own copy of the exercise date and length vector but an interpolation pointing to the original ones.

Public Member Functions

- **SwaptionVolatilityMatrix** (const [Date](#) &referenceDate, const std::vector< [Date](#) > &exerciseDates, const std::vector< [Period](#) > &lengths, const [Matrix](#) &volatilities, const [DayCounter](#) &dayCounter)
- [DayCounter](#) **dayCounter** () const
the day counter used for date/time conversion
- const std::vector< [Date](#) > & **exerciseDates** () const
- const std::vector< [Period](#) > & **lengths** () const
- [Date](#) **maxStartDate** () const
the latest start date for which the term structure can return vols
- [Time](#) **maxStartTime** () const
the latest start time for which the term structure can return vols
- [Period](#) **maxLength** () const
the largest length for which the term structure can return vols
- [Time](#) **maxTimeLength** () const
the largest length for which the term structure can return vols
- [Real](#) **minStrike** () const
the minimum strike for which the term structure can return vols
- [Real](#) **maxStrike** () const
the maximum strike for which the term structure can return vols

7.524 SwaptionVolatilityStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/swaptionvolstructure.hpp>
```

Inheritance diagram for SwaptionVolatilityStructure:

7.524.1 Detailed Description

Swaption-volatility structure

This class is purely abstract and defines the interface of concrete swaption volatility structures which will be derived from this one.

Public Member Functions

Constructors

See the *TermStructure* documentation for issues regarding constructors.

- [SwaptionVolatilityStructure](#) ()
default constructor
- [SwaptionVolatilityStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [SwaptionVolatilityStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Volatility

- [Volatility volatility](#) (const [Date](#) &start, const [Period](#) &length, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given starting date and length
- [Volatility volatility](#) ([Time](#) start, [Time](#) length, [Rate](#) strike, bool extrapolate=false) const
returns the volatility for a given starting time and length

Limits

- virtual [Date maxStartDate](#) () const =0
the latest start date for which the term structure can return vols
- virtual [Time maxStartTime](#) () const
the latest start time for which the term structure can return vols
- virtual [Period maxLength](#) () const =0
the largest length for which the term structure can return vols
- virtual [Time maxTimeLength](#) () const
the largest length for which the term structure can return vols

- virtual [Real minStrike](#) () const =0
the minimum strike for which the term structure can return vols
- virtual [Real maxStrike](#) () const =0
the maximum strike for which the term structure can return vols

Protected Member Functions

- virtual [Volatility volatilityImpl](#) ([Time](#) start, [Time](#) length, [Rate](#) strike) const =0
implements the actual volatility calculation in derived classes
- virtual std::pair< [Time](#), [Time](#) > [convertDates](#) (const [Date](#) &start, const [Period](#) &length) const
implements the conversion between dates and times

7.524.2 Constructor & Destructor Documentation

7.524.2.1 [SwaptionVolatilityStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.525 Sydney Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/sydney.hpp>
```

Inheritance diagram for Sydney:

7.525.1 Detailed Description

Sydney calendar (New South Wales, Australia)

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Australia Day, January 26th (possibly moved to Monday)
- Good Friday
- Easter Monday
- ANZAC Day, April 25th (possibly moved to Monday)
- Queen's Birthday, second Monday in June
- Bank Holiday, first Monday in August
- Labour Day, first Monday in October
- Christmas, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

7.526 SymmetricSchurDecomposition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/symmetricschurdecomposition.hpp>
```

7.526.1 Detailed Description

symmetric threshold Jacobi algorithm.

Given a real symmetric matrix S , the Schur decomposition finds the eigenvalues and eigenvectors of S . If D is the diagonal matrix formed by the eigenvalues and U the unitarian matrix of the eigenvectors we can write the Schur decomposition as

$$S = U \cdot D \cdot U^T,$$

where \cdot is the standard matrix product and T is the transpose operator. This class implements the Schur decomposition using the symmetric threshold Jacobi algorithm. For details on the different Jacobi transformations see "Matrix computation," second edition, by Golub and Van Loan, The Johns Hopkins University Press

Test

the correctness of the returned values is tested by checking their properties.

Public Member Functions

- [SymmetricSchurDecomposition](#) (const [Matrix](#) &s)
- const [Array](#) & **eigenvalues** () const
- const [Matrix](#) & **eigenvectors** () const

7.526.2 Constructor & Destructor Documentation

7.526.2.1 [SymmetricSchurDecomposition](#) (const [Matrix](#) & s)

Precondition:

s must be symmetric

7.527 TabulatedGaussLegendre Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.hpp>
```

7.527.1 Detailed Description

tabulated Gauss-Legendre quadratures

Public Member Functions

- **TabulatedGaussLegendre** ([Size](#) n=20)
- **template<class F> [Real](#) operator()** (const F &f) const
- **void order** ([Size](#))
- **[Size](#) order** () const

7.528 Taipei Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/taipei.hpp>`

Inheritance diagram for Taipei:

7.528.1 Detailed Description

Taipei calendar

Holidays (data from [<http://www.tse.com.tw/en/trading/trading_days.php>](http://www.tse.com.tw/en/trading/trading_days.php)):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Peace Memorial Day, February 28
- Labor Day, May 1st
- Double Tenth National Day, October 10th

Other holidays for which no rule is given (data available for 2002-2005 only:)

- Chinese Lunar New Year
- Tomb Sweeping Day
- Dragon Boat Festival
- Moon Festival

7.529 Taiwan Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/taiwan.hpp>
```

Inheritance diagram for Taiwan:

7.529.1 Detailed Description

Taiwan calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Peace Day, February 28th
- Labor Day, May 1st
- National Day, October 10th

Other holidays for which no rule is given (data available for 2004-2006 only:)

- Lunar New Year
- Tomb Sweeping Day
- Dragon Boat Day
- Mid-Autumn Festival

Data from <http://www.taifex.com.tw>

7.530 TARGET Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/target.hpp>
```

Inheritance diagram for TARGET:

7.530.1 Detailed Description

TARGET calendar

Holidays (see <http://www.ecb.int>):

- Saturdays
- Sundays
- New Year's Day, January 1st
- Good Friday (since 2000)
- Easter Monday (since 2000)
- Labour Day, May 1st (since 2000)
- Christmas, December 25th
- Day of Goodwill, December 26th (since 2000)
- December 31st (1998, 1999, and 2001)

Test

the correctness of the returned results is tested against a list of known holidays.

7.531 TermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/termstructure.hpp>
```

Inheritance diagram for TermStructure:

7.531.1 Detailed Description

Basic term-structure functionality.

Public Member Functions

Constructors

There are three ways in which a term structure can keep track of its reference date. The first is that such date is fixed; the second is that it is determined by advancing the current date of a given number of business days; and the third is that it is based on the reference date of some other structure.

In the first case, the constructor taking a date is to be used; the default implementation of referenceDate() will then return such date. In the second case, the constructor taking a number of days and a calendar is to be used; referenceDate() will return a date calculated based on the current evaluation date, and the term structure and its observers will be notified when the evaluation date changes. In the last case, the referenceDate() method must be overridden in derived classes so that it fetches and return the appropriate date.

- [TermStructure](#) ()
default constructor
- [TermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [TermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

Dates

- virtual const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- virtual [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- virtual [DayCounter](#) [dayCounter](#) () const =0
the day counter used for date/time conversion

Observer interface

- void [update](#) ()

Protected Member Functions

- [Time](#) [timeFromReference](#) (const [Date](#) &date) const
date/time conversion

7.531.2 Constructor & Destructor Documentation

7.531.2.1 [TermStructure](#) ()

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.531.3 Member Function Documentation

7.531.3.1 [void update \(\)](#) [virtual]

This method must be implemented in derived classes. An instance of [Observer](#) does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

Reimplemented in [AffineTermStructure](#), [ExtendedDiscountCurve](#), [FlatForward](#), and [CapVolatilityVector](#).

7.532 TermStructureConsistentModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/model.hpp>
```

Inheritance diagram for TermStructureConsistentModel:

7.532.1 Detailed Description

Term-structure consistent model class.

This is a base class for models that can reprice exactly any discount bond.

Public Member Functions

- **TermStructureConsistentModel** (const [Handle](#)< [YieldTermStructure](#) > &termStructure)
- const [Handle](#)< [YieldTermStructure](#) > & **termStructure** () const

7.533 TermStructureFittingParameter Class Reference

`#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/parameter.hpp>`

Inheritance diagram for TermStructureFittingParameter:

7.533.1 Detailed Description

Deterministic time-dependent parameter used for yield-curve fitting.

Public Member Functions

- **TermStructureFittingParameter** (const boost::shared_ptr< Parameter::Impl > &impl)
- **TermStructureFittingParameter** (const [Handle](#)< [YieldTermStructure](#) > &term)

7.534 THBCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for THBCurrency:

7.534.1 Detailed Description

Thai baht.

The ISO three-letter code is THB; the numeric code is 764. It is divided in 100 stang.

7.535 Thirty360 Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/thirty360.hpp>
```

Inheritance diagram for Thirty360:

7.535.1 Detailed Description

30/360 day count convention

The 30/360 day count can be calculated according to US, European, or Italian conventions.

US (NASD) convention: if the starting date is the 31st of a month, it becomes equal to the 30th of the same month. If the ending date is the 31st of a month and the starting date is earlier than the 30th of a month, the ending date becomes equal to the 1st of the next month, otherwise the ending date becomes equal to the 30th of the same month. Also known as "30/360", "360/360", or "Bond Basis"

European convention: starting dates or ending dates that occur on the 31st of a month become equal to the 30th of the same month. Also known as "30E/360", or "Eurobond Basis"

Italian convention: starting dates or ending dates that occur on February and are greater than 27 become equal to 30 for computational sake.

Public Types

- enum **Convention** {
 USA, **BondBasis**, **European**, **EurobondBasis**,
 Italian }

Public Member Functions

- **Thirty360** (Convention c=Thirty360::USA)

7.536 Tian Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for Tian:

7.536.1 Detailed Description

Tian tree: third moment matching, multiplicative approach

Public Member Functions

- **Tian** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)
- [Real](#) underlying ([Size](#) i, [Size](#) index) const
- [Real](#) probability ([Size](#), [Size](#), [Size](#) branch) const

Protected Attributes

- [Real](#) up_
- [Real](#) down_
- [Real](#) pu_
- [Real](#) pd_

7.537 Tibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/tibor.hpp>
```

Inheritance diagram for Tibor:

7.537.1 Detailed Description

JPY TIBOR index

[Tokyo](#) Interbank Offered Rate.

Warning:

This is the rate fixed in Tokio by JBA. Use [JPYLibor](#) if you're interested in the London fixing by BBA.

Todo

check settlement days.

Public Member Functions

- **Tibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual365Fixed](#)())

7.538 TimeBasket Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/timebasket.hpp>
```

7.538.1 Detailed Description

Distribution over a number of dates.

Map interface

- typedef super::iterator **iterator**
- typedef super::const_iterator **const_iterator**
- typedef super::reverse_iterator **reverse_iterator**
- typedef super::const_reverse_iterator **const_reverse_iterator**
- bool **hasDate** (const [Date](#) &) const

membership

Public Member Functions

- **TimeBasket** (const std::vector< [Date](#) > &dates, const std::vector< [Real](#) > &values)

Algebra

- [TimeBasket](#) & **operator+=** (const [TimeBasket](#) &other)
- [TimeBasket](#) & **operator-=** (const [TimeBasket](#) &other)

Other methods

- [TimeBasket](#) **rebin** (const std::vector< [Date](#) > &buckets) const

redistribute the entries over the given dates

7.539 TimeGrid Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/timegrid.hpp>
```

7.539.1 Detailed Description

time grid class

Todo

what was the rationale for limiting the grid to positive times? Investigate and see whether we can use it for negative ones as well.

sequence interface

- typedef std::vector< [Time](#) >::const_iterator **const_iterator**
- typedef std::vector< [Time](#) >::const_reverse_iterator **const_reverse_iterator**
- [Time](#) operator[] ([Size](#) i) const
- [Size](#) size () const
- bool **empty** () const
- const_iterator **begin** () const
- const_iterator **end** () const
- const_reverse_iterator **rbegin** () const
- const_reverse_iterator **rend** () const
- [Time](#) **front** () const
- [Time](#) **back** () const

Public Member Functions

Constructors

- [TimeGrid](#) ([Time](#) end, [Size](#) steps)
Regularly spaced time-grid.
- template<class Iterator> [TimeGrid](#) (Iterator begin, Iterator end)
Time grid with mandatory time points.
- template<class Iterator> [TimeGrid](#) (Iterator begin, Iterator end, [Size](#) steps)
Time grid with mandatory time points.

Time grid interface

- [Size](#) **findIndex** ([Time](#) t) const
- const std::vector< [Time](#) > & **mandatoryTimes** () const
- [Time](#) **dt** ([Size](#) i) const

7.539.2 Constructor & Destructor Documentation

7.539.2.1 **TimeGrid** (Iterator *begin*, Iterator *end*)

Time grid with mandatory time points.

Mandatory points are guaranteed to belong to the grid. No additional points are added.

7.539.2.2 **TimeGrid** (Iterator *begin*, Iterator *end*, **Size** *steps*)

Time grid with mandatory time points.

Mandatory points are guaranteed to belong to the grid. Additional points are then added with regular spacing between pairs of mandatory times in order to reach the desired number of steps.

7.540 Tokyo Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/tokyo.hpp>
```

Inheritance diagram for Tokyo:

7.540.1 Detailed Description

Tokyo calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Bank Holiday, January 2nd
- Bank Holiday, January 3rd
- Coming of Age Day, 2nd Monday in January
- National Foundation Day, February 11th
- Vernal Equinox
- Greenery Day, April 29th
- Constitution Memorial Day, May 3rd
- Holiday for a Nation, May 4th
- Children's Day, May 5th
- Marine Day, 3rd Monday in July
- Respect for the Aged Day, 3rd Monday in September
- Autumnal Equinox
- Health and Sports Day, 2nd Monday in October
- National Culture Day, November 3rd
- Labor Thanksgiving Day, November 23rd
- Emperor's Birthday, December 23rd
- Bank Holiday, December 31st
- a few one-shot holidays

Holidays falling on a Sunday are observed on the Monday following except for the bank holidays associated with the new year.

7.541 Toronto Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/toronto.hpp>
```

Inheritance diagram for Toronto:

7.541.1 Detailed Description

Toronto calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday)
- Good Friday
- Easter Monday
- Victoria Day, The Monday on or preceding 24 May
- Canada Day, July 1st (possibly moved to Monday)
- Provincial Holiday, first Monday of August
- Labour Day, first Monday of September
- Thanksgiving Day, second Monday of October
- Remembrance Day, November 11th
- Christmas, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

7.542 TqrEigenDecomposition Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/tqreigendecomposition.hpp>
```

7.542.1 Detailed Description

tridiag. QR eigen decomposition with explicite shift aka Wilkinson

References:

Wilkinson, J.H. and Reinsch, C. 1971, [Linear](#) Algebra, vol. II of Handbook for Automatic Computation (New York: Springer-Verlag)

"Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery,

Test

the correctness of the result is tested by checking it against known good values.

Public Types

- enum **EigenVectorCalculation** { **WithEigenVector**, **WithoutEigenVector**, **OnlyFirstRowEigenVector** }
- enum **ShiftStrategy** { **NoShift**, **Overrelaxation**, **CloseEigenValue** }

Public Member Functions

- **TqrEigenDecomposition** (const [Array](#) &diag, const [Array](#) &sub, EigenVectorCalculation calc=WithEigenVector, ShiftStrategy strategy=CloseEigenValue)
- const [Array](#) & **eigenvalues** () const
- const [Matrix](#) & **eigenvectors** () const
- [Size](#) **iterations** () const

7.543 TrapezoidIntegral Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/trapezoidintegral.hpp>
```

Inheritance diagram for TrapezoidIntegral:

7.543.1 Detailed Description

Integral of a one-dimensional function.

Given a target accuracy ϵ , the integral of a function f between a and b is calculated by means of the trapezoid formula

$$\int_a^b f dx = \frac{1}{2}f(x_0) + f(x_1) + f(x_2) + \dots + f(x_{N-1}) + \frac{1}{2}f(x_N)$$

where $x_0 = a$, $x_N = b$, and $x_i = a + i\Delta x$ with $\Delta x = (b - a)/N$. The number N of intervals is repeatedly increased until the target accuracy is reached.

Test

the correctness of the result is tested by checking it against known good values.

Public Types

- enum **Method** { **Default**, **MidPoint** }

Public Member Functions

- **TrapezoidIntegral** ([Real](#) accuracy, Method method=**Default**, [Size](#) maxIterations=**Null**< [Size](#) >())
- template<class F> [Real](#) **operator()** (const F &f, [Real](#) a, [Real](#) b) const
- [Real](#) **accuracy** () const
- [Real](#) & **accuracy** ()
- Method **method** () const
- Method & **method** ()
- [Size](#) **maxIterations** () const
- [Size](#) & **maxIterations** ()

Protected Member Functions

- template<class F> [Real](#) **defaultIteration** (const F &f, [Real](#) a, [Real](#) b, [Real](#) I, [Size](#) N) const
- template<class F> [Real](#) **midPointIteration** (const F &f, [Real](#) a, [Real](#) b, [Real](#) I, [Size](#) N) const

Protected Attributes

- [Real](#) **accuracy_**
- Method **method_**
- [Size](#) **maxIterations_**

7.544 Tree Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/tree.hpp>
```

Inheritance diagram for Tree:

7.544.1 Detailed Description

```
template<class T> class QuantLib::Tree< T >
```

Tree approximating a single-factor diffusion

Derived classes must implement the following interface:

```
public:
    Real underlying(Size i, Size index) const;
    Size size(Size i) const;
    Size descendant(Size i, Size index, Size branch) const;
    Real probability(Size i, Size index, Size branch) const;
```

and provide a public enumeration

```
enum { branches = N };
```

where N is a suitable constant (2 for binomial, 3 for trinomial...)

Public Member Functions

- [Tree](#) ([Size](#) columns)
- [Size](#) columns () const

7.545 TreeCapFloorEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Cap-  
Floor/treecapfloorengine.hpp>
```

Inheritance diagram for TreeCapFloorEngine:

7.545.1 Detailed Description

Numerical lattice engine for cap/floors.

Public Member Functions

- **TreeCapFloorEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, [Size](#) timeSteps)
- **TreeCapFloorEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, const [TimeGrid](#) &timeGrid)
- void **calculate** () const

7.546 TreeSwaptionEngine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/treeswaptionengine.hpp>
```

Inheritance diagram for TreeSwaptionEngine:

7.546.1 Detailed Description

Numerical lattice engine for swaptions.

Warning:

This engine is not guaranteed to work if the underlying swap has a start date in the past. When using this engine, prune the initial part of the swap so that it starts at $t \geq 0$.

Test

calculations are checked against cached results

Public Member Functions

- **TreeSwaptionEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, [Size](#) timeSteps)
- **TreeSwaptionEngine** (const boost::shared_ptr< [ShortRateModel](#) > &model, const [TimeGrid](#) &timeGrid)
- void **calculate** () const

7.547 TridiagonalOperator Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-
Differences/tridiagonaloperator.hpp>
```

Inheritance diagram for TridiagonalOperator:

7.547.1 Detailed Description

Base implementation for tridiagonal operator.

Warning:

to use real time-dependant algebra, you must overload the corresponding operators in the inheriting time-dependent class

Operator interface

- `Disposable< Array > applyTo (const Array &v) const`
apply operator to a given array
- `Disposable< Array > solveFor (const Array &rhs) const`
solve linear system for a given right-hand side
- `Disposable< Array > SOR (const Array &rhs, Real tol) const`
solve linear system with SOR approach
- `Disposable< TridiagonalOperator > identity (Size size)`
identity instance

Public Types

- typedef `Array` `array_type`

Public Member Functions

- `TridiagonalOperator (Size size=0)`
- `TridiagonalOperator (const Array &low, const Array &mid, const Array &high)`
- `TridiagonalOperator (const Disposable< TridiagonalOperator > &)`
- `TridiagonalOperator & operator= (const Disposable< TridiagonalOperator > &)`

Inspectors

- `Size size () const`
- `bool isTimeDependent ()`
- `const Array & lowerDiagonal () const`
- `const Array & diagonal () const`
- `const Array & upperDiagonal () const`

Modifiers

- void **setFirstRow** ([Real](#), [Real](#))
- void **setMidRow** ([Size](#), [Real](#), [Real](#), [Real](#))
- void **setMidRows** ([Real](#), [Real](#), [Real](#))
- void **setLastRow** ([Real](#), [Real](#))
- void **setTime** ([Time](#) t)

Utilities

- void **swap** ([TridiagonalOperator](#) &)

Protected Attributes

- [Array](#) **diagonal_**
- [Array](#) **lowerDiagonal_**
- [Array](#) **upperDiagonal_**
- [boost::shared_ptr](#)< [TimeSetter](#) > **timeSetter_**

Friends

- [Disposable](#)< [TridiagonalOperator](#) > **operator+** (const [TridiagonalOperator](#) &)
- [Disposable](#)< [TridiagonalOperator](#) > **operator-** (const [TridiagonalOperator](#) &)
- [Disposable](#)< [TridiagonalOperator](#) > **operator+** (const [TridiagonalOperator](#) &, const [TridiagonalOperator](#) &)
- [Disposable](#)< [TridiagonalOperator](#) > **operator-** (const [TridiagonalOperator](#) &, const [TridiagonalOperator](#) &)
- [Disposable](#)< [TridiagonalOperator](#) > **operator** * ([Real](#), const [TridiagonalOperator](#) &)
- [Disposable](#)< [TridiagonalOperator](#) > **operator** * (const [TridiagonalOperator](#) &, [Real](#))
- [Disposable](#)< [TridiagonalOperator](#) > **operator** / (const [TridiagonalOperator](#) &, [Real](#))

7.548 TridiagonalOperator::TimeSetter Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Finite-  
Differences/tridiagonaloperator.hpp>
```

7.548.1 Detailed Description

encapsulation of time-setting logic

Public Member Functions

- virtual void **setTime** ([Time](#) t, [TridiagonalOperator](#) &L) const =0

7.549 Trigeorgis Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp>
```

Inheritance diagram for Trigeorgis:

7.549.1 Detailed Description

Trigeorgis (additive equal jumps) binomial tree

Public Member Functions

- **Trigeorgis** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, [Time](#) end, [Size](#) steps, [Real](#) strike)

7.550 TrinomialTree Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/trinomialtree.hpp>
```

Inheritance diagram for TrinomialTree:

7.550.1 Detailed Description

Recombining trinomial tree class.

This class defines a recombining trinomial tree approximating a 1-D stochastic process.

Warning:

The diffusion term of the SDE must be independent of the underlying process.

Public Types

- enum { **branches** = 3 }

Public Member Functions

- **TrinomialTree** (const boost::shared_ptr< [StochasticProcess1D](#) > &process, const [TimeGrid](#) &timeGrid, bool isPositive=false)
- [Real](#) **dx** ([Size](#) i) const
- const [TimeGrid](#) & **timeGrid** () const
- [Size](#) **size** ([Size](#) i) const
- [Real](#) **underlying** ([Size](#) i, [Size](#) index) const
- [Size](#) **descendant** ([Size](#) i, [Size](#) index, [Size](#) branch) const
- [Real](#) **probability** ([Size](#) i, [Size](#) index, [Size](#) branch) const

Protected Attributes

- std::vector< [Branching](#) > **branchings_**
- [Real](#) **x0_**
- std::vector< [Real](#) > **dx_**
- [TimeGrid](#) **timeGrid_**

7.551 TRLCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for TRLCurrency:

7.551.1 Detailed Description

Turkish lira.

The ISO three-letter code is TRL; the numeric code is 792. It is divided in 100 kurus.

Obsoleted by the new Turkish lira since 2005.

7.552 TRLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/trlibor.hpp>
```

Inheritance diagram for TRLibor:

7.552.1 Detailed Description

TRY LIBOR rate

TRY LIBOR fixed by TBA.

See <<http://www.trlibor.org/trlibor/english/default.asp>>

Public Member Functions

- **TRLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.553 TRYCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp>
```

Inheritance diagram for TRYCurrency:

7.553.1 Detailed Description

New Turkish lira.

The ISO three-letter code is TRY; the numeric code is 949. It is divided in 100 new kurus.

7.554 TTDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for TTDCurrency:

7.554.1 Detailed Description

Trinidad & Tobago dollar.

The ISO three-letter code is TTD; the numeric code is 780. It is divided in 100 cents.

7.555 TWDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp>
```

Inheritance diagram for TWDCurrency:

7.555.1 Detailed Description

[Taiwan](#) dollar.

The ISO three-letter code is TWD; the numeric code is 901. It is divided in 100 cents.

7.556 TwoFactorModel Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/twofactormodel.hpp>
```

Inheritance diagram for TwoFactorModel:

7.556.1 Detailed Description

Abstract base-class for two-factor models.

Public Member Functions

- **TwoFactorModel** ([Size](#) nParams)
- virtual `boost::shared_ptr< ShortRateDynamics > dynamics ()` const =0
Returns the short-rate dynamics.
- `boost::shared_ptr< NumericalMethod > tree (const TimeGrid &grid)` const
Returns a two-dimensional trinomial tree.

7.557 TwoFactorModel::ShortRateDynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/twofactormodel.hpp>
```

7.557.1 Detailed Description

Class describing the dynamics of the two state variables.

We assume here that the short-rate is a function of two state variables x and y .

$$r_t = f(t, x_t, y_t)$$

of two state variables x_t and y_t . These stochastic processes satisfy

$$x_t = \mu_x(t, x_t)dt + \sigma_x(t, x_t)dW_t^x$$

and

$$y_t = \mu_y(t, y_t)dt + \sigma_y(t, y_t)dW_t^y$$

where W^x and W^y are two brownian motions satisfying

$$dW_t^x dW_t^y = \rho dt$$

.

Public Member Functions

- **ShortRateDynamics** (const boost::shared_ptr< [StochasticProcess1D](#) > &xProcess, const boost::shared_ptr< [StochasticProcess1D](#) > &yProcess, [Real](#) correlation)
- virtual [Rate](#) **shortRate** ([Time](#) t, [Real](#) x, [Real](#) y) const =0
- const boost::shared_ptr< [StochasticProcess1D](#) > & **xProcess** () const
Risk-neutral dynamics of the first state variable x.
- const boost::shared_ptr< [StochasticProcess1D](#) > & **yProcess** () const
Risk-neutral dynamics of the second state variable y.
- [Real](#) **correlation** () const
Correlation ρ between the two brownian motions.

7.558 TwoFactorModel::ShortRateTree Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/twofactormodel.hpp>
```

Inheritance diagram for TwoFactorModel::ShortRateTree:

7.558.1 Detailed Description

Recombining two-dimensional tree discretizing the state variable.

Public Member Functions

- [ShortRateTree](#) (const boost::shared_ptr< [TrinomialTree](#) > &tree1, const boost::shared_ptr< [TrinomialTree](#) > &tree2, const boost::shared_ptr< [ShortRateDynamics](#) > &dynamics)
Plain tree build-up from short-rate dynamics.
- [DiscountFactor](#) **discount** ([Size](#) i, [Size](#) index) const

7.559 TypePayoff Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp>
```

Inheritance diagram for TypePayoff:

7.559.1 Detailed Description

Intermediate class for call/put/straddle payoffs.

Public Member Functions

- **TypePayoff** (Option::Type type)
- Option::Type **optionType** () const

Protected Attributes

- Option::Type **type_**

7.560 UnitedKingdom Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/unitedkingdom.hpp>
```

Inheritance diagram for UnitedKingdom:

7.560.1 Detailed Description

United Kingdom calendars.

Public holidays (data from <http://www.dti.gov.uk/er/bankhol.htm>):

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday)
- Good Friday
- Easter Monday
- Early May Bank Holiday, first Monday of May
- Spring Bank Holiday, last Monday of May
- Summer Bank Holiday, last Monday of August
- Christmas Day, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

Holidays for the stock exchange:

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday)
- Good Friday
- Easter Monday
- Early May Bank Holiday, first Monday of May
- Spring Bank Holiday, last Monday of May
- Summer Bank Holiday, last Monday of August
- Christmas Day, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

Holidays for the metals exchange:

- Saturdays
- Sundays

- New Year's Day, January 1st (possibly moved to Monday)
- Good Friday
- Easter Monday
- Early May Bank Holiday, first Monday of May
- Spring Bank Holiday, last Monday of May
- Summer Bank Holiday, last Monday of August
- Christmas Day, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

Todo

add LIFFE

Test

the correctness of the returned results is tested against a list of known holidays.

Public Types

- enum [Market](#) { [Settlement](#), [Exchange](#), [Metals](#) }
- UK calendars.*

Public Member Functions

- [UnitedKingdom](#) ([Market](#) market=Settlement)

7.560.2 Member Enumeration Documentation

7.560.2.1 enum [Market](#)

UK calendars.

Enumeration values:

Settlement generic settlement calendar

Exchange London stock-exchange calendar.

7.561 UnitedStates Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/unitedstates.hpp>
```

Inheritance diagram for UnitedStates:

7.561.1 Detailed Description

United States calendars.

Public holidays (see: <http://www.opm.gov/fedhol/>):

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday if actually on Sunday, or to Friday if on Saturday)
- Martin Luther King's birthday, third Monday in January
- Presidents' Day (a.k.a. Washington's birthday), third Monday in February
- Memorial Day, last Monday in May
- Independence Day, July 4th (moved to Monday if Sunday or Friday if Saturday)
- Labor Day, first Monday in September
- Columbus Day, second Monday in October
- Veterans' Day, November 11th (moved to Monday if Sunday or Friday if Saturday)
- Thanksgiving Day, fourth Thursday in November
- Christmas, December 25th (moved to Monday if Sunday or Friday if Saturday)

Holidays for the stock exchange (data from <http://www.nyse.com>):

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday if actually on Sunday)
- Martin Luther King's birthday, third Monday in January (since 1998)
- Presidents' Day (a.k.a. Washington's birthday), third Monday in February
- Good Friday
- Memorial Day, last Monday in May
- Independence Day, July 4th (moved to Monday if Sunday or Friday if Saturday)
- Labor Day, first Monday in September
- Thanksgiving Day, fourth Thursday in November
- Presidential election day, first Tuesday in November of election years (until 1980)

- Christmas, December 25th (moved to Monday if Sunday or Friday if Saturday)
- Special historic closings (see <http://www.nyse.com/about/1022221392381.html>)

Holidays for the government bond market (data from <http://www.bondmarkets.com>):

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday if actually on Sunday)
- Martin Luther King's birthday, third Monday in January
- Presidents' Day (a.k.a. Washington's birthday), third Monday in February
- Good Friday
- Memorial Day, last Monday in May
- Independence Day, July 4th (moved to Monday if Sunday or Friday if Saturday)
- Labor Day, first Monday in September
- Columbus Day, second Monday in October
- Veterans' Day, November 11th (moved to Monday if Sunday or Friday if Saturday)
- Thanksgiving Day, fourth Thursday in November
- Christmas, December 25th (moved to Monday if Sunday or Friday if Saturday)

Test

the correctness of the returned results is tested against a list of known holidays.

Public Types

- enum [Market](#) { [Settlement](#), [Exchange](#), [GovernmentBond](#) }
- US calendars.*

Public Member Functions

- [UnitedStates](#) ([Market](#) market=Settlement)

7.561.2 Member Enumeration Documentation

7.561.2.1 enum [Market](#)

US calendars.

Enumeration values:

Settlement generic settlement calendar

Exchange New York stock-exchange calendar.

7.562 UpFrontIndexedCoupon Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/upfrontindexedcoupon.hpp>
```

Inheritance diagram for UpFrontIndexedCoupon:

7.562.1 Detailed Description

up front indexed coupon class

Warning:

This class does not perform any date adjustment, i.e., the start and end date passed upon construction should be already rolled to a business day.

Public Member Functions

- **UpFrontIndexedCoupon** ([Real](#) nominal, const [Date](#) &paymentDate, const boost::shared_ptr< [Xibor](#) > &index, const [Date](#) &startDate, const [Date](#) &endDate, [Integer](#) fixingDays, [Spread](#) spread=0.0, const [Date](#) &refPeriodStart=[Date](#)(), const [Date](#) &refPeriodEnd=[Date](#)(), const [DayCounter](#) &dayCounter=[DayCounter](#)())

FloatingRateCoupon interface

- [Date](#) *fixingDate* () const
fixing date

Visitability

- virtual void **accept** ([AcyclicVisitor](#) &)

Protected Attributes

- [Calendar](#) *calendar_*

7.563 UpRounding Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp>
```

Inheritance diagram for UpRounding:

7.563.1 Detailed Description

Up-rounding.

Public Member Functions

- **UpRounding** ([Integer](#) precision, [Integer](#) digit=5)

7.564 USDCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for USDCurrency:

7.564.1 Detailed Description

U.S. dollar.

The ISO three-letter code is USD; the numeric code is 840. It is divided in 100 cents.

7.565 USDLibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/usdlibor.hpp>
```

Inheritance diagram for USDLibor:

7.565.1 Detailed Description

USD LIBOR rate

US Dollar LIBOR fixed by BBA.

See <<http://www.bba.org.uk/bba/jsp/polopoly.jsp?d=225&a=1414>>.

Public Member Functions

- **USDLibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.566 Value Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/instrument.hpp>
```

Inheritance diagram for Value:

7.566.1 Detailed Description

pricing results

Public Member Functions

- void `reset()`

Public Attributes

- [Real](#) `value`
- [Real](#) `errorEstimate`

7.567 VanillaOption Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/vanillaoption.hpp>
```

Inheritance diagram for VanillaOption:

7.567.1 Detailed Description

Vanilla option (no discrete dividends, no barriers) on a single asset.

Public Member Functions

- **VanillaOption** (const boost::shared_ptr< [StochasticProcess](#) > &, const boost::shared_ptr< [StrikedTypePayoff](#) > &, const boost::shared_ptr< [Exercise](#) > &, const boost::shared_ptr< [PricingEngine](#) > &engine=boost::shared_ptr< [PricingEngine](#) >())

7.568 VanillaOption::engine Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/vanillaoption.hpp>
```

Inheritance diagram for VanillaOption::engine:

7.568.1 Detailed Description

Vanilla option engine base class.

7.569 Vasicek Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/vasicek.hpp>
```

Inheritance diagram for Vasicek:

7.569.1 Detailed Description

Vasicek model class

This class implements the [Vasicek](#) model defined by

$$dr_t = a(b - r_t)dt + \sigma dW_t,$$

where a , b and σ are constants; a risk premium λ can also be specified.

Public Member Functions

- **Vasicek** ([Rate](#) r0=0.05, [Real](#) a=0.1, [Real](#) b=0.05, [Real](#) sigma=0.01, [Real](#) lambda=0.0)
- virtual [Real](#) **discountBondOption** ([Option::Type](#) type, [Real](#) strike, [Time](#) maturity, [Time](#) bondMaturity) const
- virtual boost::shared_ptr< ShortRateDynamics > **dynamics** () const
returns the short-rate dynamics

Protected Member Functions

- virtual [Real](#) **A** ([Time](#) t, [Time](#) T) const
- virtual [Real](#) **B** ([Time](#) t, [Time](#) T) const
- [Real](#) **a** () const
- [Real](#) **b** () const
- [Real](#) **lambda** () const
- [Real](#) **sigma** () const

Protected Attributes

- [Real](#) r0_
- [Parameter](#) & a_
- [Parameter](#) & b_
- [Parameter](#) & sigma_
- [Parameter](#) & lambda_

7.570 Vasicek::Dynamics Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactor-Models/vasicek.hpp>
```

7.570.1 Detailed Description

Short-rate dynamics in the Vasicek model.

The short-rate follows an Ornstein-Uhlenbeck process with mean b .

Public Member Functions

- **Dynamics** ([Real](#) a, [Real](#) b, [Real](#) sigma, [Real](#) r0)
- virtual [Real](#) **variable** ([Time](#), [Rate](#) r) const
- virtual [Real](#) **shortRate** ([Time](#), [Real](#) x) const

7.571 VEBCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp>
```

Inheritance diagram for VEBCurrency:

7.571.1 Detailed Description

Venezuelan bolivar.

The ISO three-letter code is VEB; the numeric code is 862. It is divided in 100 centimos.

7.572 Visitor Class Template Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/visitor.hpp>
```

7.572.1 Detailed Description

```
template<class T> class QuantLib::Visitor< T >
```

Visitor for a specific class

Public Member Functions

- virtual void **visit** (T &)=0

7.573 Warsaw Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/warsaw.hpp>
```

Inheritance diagram for Warsaw:

7.573.1 Detailed Description

Warsaw calendar

Holidays:

- Saturdays
- Sundays
- Easter Monday
- Corpus Christi
- New Year's Day, January 1st
- May Day, May 1st
- Constitution Day, May 3rd
- Assumption of the Blessed Virgin Mary, August 15th
- All Saints Day, November 1st
- Independence Day, November 11th
- Christmas, December 25th
- 2nd Day of Christmas, December 26th

7.574 Wellington Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/wellington.hpp>
```

Inheritance diagram for Wellington:

7.574.1 Detailed Description

Wellington calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st (possibly moved to Monday or Tuesday)
- Day after New Year's Day, January 2st (possibly moved to Monday or Tuesday)
- Anniversary Day, Monday nearest January 22nd
- Waitangi Day. February 6th
- Good Friday
- Easter Monday
- ANZAC Day. April 25th
- Queen's Birthday, first Monday in June
- Labour Day, fourth Monday in October
- Christmas, December 25th (possibly moved to Monday or Tuesday)
- Boxing Day, December 26th (possibly moved to Monday or Tuesday)

Note:

The holiday rules for [Wellington](#) were documented by David Gilbert for IDB (<http://www.jrefinery.com/ibd/>)

7.575 Xibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/xibor.hpp>
```

Inheritance diagram for Xibor:

7.575.1 Detailed Description

base class for LIBOR-like indexes

Public Member Functions

- **Xibor** (const std::string &familyName, [Integer](#) n, [TimeUnit](#) units, [Integer](#) settlementDays, const [Currency](#) ¤cy, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention, const [DayCounter](#) &dayCounter, const [Handle](#)< [YieldTermStructure](#) > &h)
- virtual [Date](#) **valueDate** (const [Date](#) &fixingDate) const
- virtual [Date](#) **maturityDate** (const [Date](#) &valueDate) const

Index interface

- [Rate fixing](#) (const [Date](#) &fixingDate) const
returns the fixing at the given date

Observer interface

- void [update](#) ()

Inspectors

- std::string [name](#) () const
Returns the name of the index.
- [Period](#) **tenor** () const
- [Frequency](#) **frequency** () const
- [Integer](#) **settlementDays** () const
- const [Currency](#) & **currency** () const
- [Calendar](#) **calendar** () const
- bool **isAdjusted** () const
- [BusinessDayConvention](#) **businessDayConvention** () const
- [DayCounter](#) **dayCounter** () const
- boost::shared_ptr< [YieldTermStructure](#) > **termStructure** () const

Protected Attributes

- std::string **familyName_**
- [Integer](#) **n_**
- [TimeUnit](#) **units_**
- [Integer](#) **settlementDays_**
- [Currency](#) **currency_**
- [Calendar](#) **calendar_**
- [BusinessDayConvention](#) **convention_**
- [DayCounter](#) **dayCounter_**
- [Handle](#)< [YieldTermStructure](#) > **termStructure_**

7.575.2 Member Function Documentation

7.575.2.1 `Rate` fixing (const `Date` & *fixingDate*) const [virtual]

returns the fixing at the given date

Note:

any date passed as arguments must be a value date, i.e., the real calendar date advanced by a number of settlement days.

Implements [Index](#).

7.575.2.2 `void update ()` [virtual]

This method must be implemented in derived classes. An instance of `Observer` does not call this method directly: instead, it will be called by the observables the instance registered with when they need to notify any changes.

Implements [Observer](#).

7.575.2.3 `std::string name () const` [virtual]

Returns the name of the index.

Warning:

This method is used for output and comparison between indexes. It is **not** meant to be used for writing switch-on-type code.

Implements [Index](#).

7.576 YieldTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/yieldtermstructure.hpp>
```

Inheritance diagram for YieldTermStructure:

7.576.1 Detailed Description

Interest-rate term structure.

This abstract class defines the interface of concrete rate structures which will be derived from this one.

Rates are assumed to be annual continuous compounding.

Todo

add derived class ParSwapTermStructure similar to ZeroYieldTermStructure, Discount-Structure, [ForwardRateStructure](#)

Test

observability against evaluation date changes is checked.

Public Member Functions

Constructors

See the [TermStructure](#) documentation for issues regarding constructors.

- [YieldTermStructure](#) ()
default constructor
- [YieldTermStructure](#) (const [Date](#) &referenceDate)
initialize with a fixed reference date
- [YieldTermStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)
calculate the reference date based on the global evaluation date

zero-yield rates

These methods return the implied zero-yield rate for a given date or time. In the former case, the time is calculated as a fraction of year from the reference date.

- [InterestRate](#) [zeroRate](#) (const [Date](#) &d, const [DayCounter](#) &resultDayCounter, Compounding comp, [Frequency](#) freq=Annual, bool extrapolate=false) const
- [InterestRate](#) [zeroRate](#) ([Time](#) t, Compounding comp, [Frequency](#) freq=Annual, bool extrapolate=false) const

discount factors

These methods return the discount factor for a given date or time. In the former case, the time is calculated as a fraction of year from the reference date.

- [DiscountFactor](#) [discount](#) (const [Date](#) &, bool extrapolate=false) const
- [DiscountFactor](#) [discount](#) ([Time](#), bool extrapolate=false) const

forward rates

These methods returns the implied forward interest rate between two dates or times. In the former case, times are calculated as fractions of year from the reference date.

- `InterestRate forwardRate` (const `Date` &d1, const `Date` &d2, const `DayCounter` &result-DayCounter, Compounding comp, `Frequency` freq=Annual, bool extrapolate=false) const
- `InterestRate forwardRate` (`Time` t1, `Time` t2, Compounding comp, `Frequency` freq=Annual, bool extrapolate=false) const

par rates

These methods returns the implied par rate for a given sequence of payments at the given dates or times. In the former case, times are calculated as fractions of year from the reference date.

Warning:

though somewhat related to a swap rate, this method is not to be used for the fair rate of a real swap, since it does not take into account all the market conventions' details. The correct way to evaluate such rate is to instantiate a `SimpleSwap` with the correct conventions, pass it the term structure and call the swap's `fairRate()` method.

- `Rate parRate` (`Integer` tenor, const `Date` &startDate, `Frequency` freq=Annual, bool extrapolate=false) const
- `Rate parRate` (const std::vector< `Date` > &dates, `Frequency` freq=Annual, bool extrapolate=false) const
- `Rate parRate` (const std::vector< `Time` > ×, `Frequency` freq=Annual, bool extrapolate=false) const
- `Rate parRate` (`Year` tenor, `Time` t0, `Frequency` freq=Annual, bool extrapolate=false) const

Dates

- virtual `Date maxDate` () const =0
the latest date for which the curve can return rates
- virtual `Time maxTime` () const
the latest time for which the curve can return rates

Protected Member Functions**Calculations**

These methods must be implemented in derived classes to perform the actual discount and rate calculations. When they are called, range check has already been performed; therefore, they must assume that extrapolation is required.

- virtual `DiscountFactor discountImpl` (`Time`) const =0
discount calculation

7.576.2 Constructor & Destructor Documentation**7.576.2.1 `YieldTermStructure` ()**

default constructor

Warning:

term structures initialized by means of this constructor must manage their own reference date by overriding the [referenceDate\(\)](#) method.

7.576.3 Member Function Documentation

7.576.3.1 [InterestRate](#) zeroRate (const [Date](#) & *d*, const [DayCounter](#) & *resultDayCounter*, Compounding *comp*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

The resulting interest rate has the required daycounting rule.

7.576.3.2 [InterestRate](#) zeroRate ([Time](#) *t*, Compounding *comp*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

The resulting interest rate has the same day-counting rule used by the term structure. The same rule should be used for calculating the passed time *t*.

7.576.3.3 [DiscountFactor](#) discount ([Time](#), bool *extrapolate* = false) const

The same day-counting rule used by the term structure should be used for calculating the passed time *t*.

7.576.3.4 [InterestRate](#) forwardRate (const [Date](#) & *d1*, const [Date](#) & *d2*, const [DayCounter](#) & *resultDayCounter*, Compounding *comp*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

The resulting interest rate has the required day-counting rule.

7.576.3.5 [InterestRate](#) forwardRate ([Time](#) *t1*, [Time](#) *t2*, Compounding *comp*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

The resulting interest rate has the same day-counting rule used by the term structure. The same rule should be used for the calculating the passed times *t1* and *t2*.

7.576.3.6 [Rate](#) parRate (const std::vector< [Date](#) > & *dates*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

the first date in the vector must equal the start date; the following dates must equal the payment dates.

7.576.3.7 [Rate](#) parRate (const std::vector< [Time](#) > & *times*, [Frequency](#) *freq* = Annual, bool *extrapolate* = false) const

the first time in the vector must equal the start time; the following times must equal the payment times.

7.576.3.8 **Rate** parRate (**Year** *tenor*, **Time** *t0*, **Frequency** *freq* = Annual, bool *extrapolate* = false) const

Deprecated

use the overload taking a vector of times

7.577 ZARCurrency Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/africa.hpp>
```

Inheritance diagram for ZARCurrency:

7.577.1 Detailed Description

South-African rand.

The ISO three-letter code is ZAR; the numeric code is 710. It is divided into 100 cents.

7.578 ZeroCouponBond Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/zerocouponbond.hpp>
```

Inheritance diagram for ZeroCouponBond:

7.578.1 Detailed Description

zero-coupon bond

Test

calculations are tested by checking results against cached values.

Public Member Functions

- **ZeroCouponBond** (const [Date](#) &issueDate, const [Date](#) &maturityDate, [Integer](#) settlement-Days, const [DayCounter](#) &dayCounter, const [Calendar](#) &calendar, [BusinessDayConvention](#) convention=Following, [Real](#) redemption=100.0, const [Handle](#)< [YieldTermStructure](#) > &discountCurve=[Handle](#)< [YieldTermStructure](#) >())

7.579 ZeroSpreadedTermStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/zerospreadedtermstructure.hpp>
```

Inheritance diagram for ZeroSpreadedTermStructure:

7.579.1 Detailed Description

Term structure with an added spread on the zero yield rate.

Note:

This term structure will remain linked to the original structure, i.e., any changes in the latter will be reflected in this structure as well.

Test

- the correctness of the returned values is tested by checking them against numerical calculations.
- observability against changes in the underlying term structure and in the added spread is checked.

Public Member Functions

- **ZeroSpreadedTermStructure** (const [Handle](#)< [YieldTermStructure](#) > &, const [Handle](#)< [Quote](#) > &spread)

YieldTermStructure interface

- [DayCounter](#) [dayCounter](#) () const
the day counter used for date/time conversion
- [Calendar](#) [calendar](#) () const
the calendar used for reference date calculation
- const [Date](#) & [referenceDate](#) () const
the reference date, i.e., the date at which discount = 1
- [Date](#) [maxDate](#) () const
the latest date for which the curve can return rates
- [Time](#) [maxTime](#) () const
the latest time for which the curve can return rates

Protected Member Functions

- [Rate](#) [zeroYieldImpl](#) ([Time](#)) const
returns the spreaded zero yield rate
- [Rate](#) [forwardImpl](#) ([Time](#)) const
returns the spreaded forward rate

7.579.2 Member Function Documentation

7.579.2.1 [Rate](#) forwardImpl ([Time](#)) const [protected]

returns the spreaded forward rate

Warning:

This method must disappear should the spread become a curve

7.580 ZeroYield Struct Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bootstraptraits.hpp>
```

7.580.1 Detailed Description

Zero-curve traits.

Static Public Member Functions

- [Rate](#) initialValue ()
- [Rate](#) initialGuess ()
- [Rate](#) guess (const [YieldTermStructure](#) *c, const [Date](#) &d)
- [Rate](#) minValAfter ([Size](#), const std::vector< [Real](#) > &)
- [Rate](#) maxValAfter ([Size](#), const std::vector< [Real](#) > &)
- void updateGuess (std::vector< [Rate](#) > &data, [Rate](#) rate, [Size](#) i)

7.581 ZeroYieldStructure Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/zeroyieldstructure.hpp>
```

Inheritance diagram for ZeroYieldStructure:

7.581.1 Detailed Description

Zero-yield term structure.

This abstract class acts as an adapter to [YieldTermStructure](#) allowing the programmer to implement only the `zeroYieldImpl(Time, bool)` method in derived classes. [Discount](#) and forward are calculated from zero yields.

Rates are assumed to be annual continuous compounding.

Public Member Functions

Constructors

See the [TermStructure](#) documentation for issues regarding constructors.

- [ZeroYieldStructure](#) ()
- [ZeroYieldStructure](#) (const [Date](#) &referenceDate)
- [ZeroYieldStructure](#) ([Integer](#) settlementDays, const [Calendar](#) &)

Protected Member Functions

YieldTermStructure implementation

- [DiscountFactor](#) `discountImpl` ([Time](#)) const
 - virtual [Rate](#) `zeroYieldImpl` ([Time](#)) const =0
- zero-yield calculation*

7.581.2 Member Function Documentation

7.581.2.1 [DiscountFactor](#) `discountImpl` ([Time](#)) const [protected, virtual]

Returns the discount factor for the given date calculating it from the zero yield.

Implements [YieldTermStructure](#).

7.582 Zibor Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/zibor.hpp>
```

Inheritance diagram for Zibor:

7.582.1 Detailed Description

CHF ZIBOR rate

[Zurich](#) Interbank Offered Rate.

Warning:

This is the rate fixed in [Zurich](#) by BBA. Use [CHFLibor](#) if you're interested in the London fixing by BBA.

Todo

check settlement days and day-count.

Public Member Functions

- **Zibor** ([Integer](#) n, [TimeUnit](#) units, const [Handle](#)< [YieldTermStructure](#) > &h, const [Day-Counter](#) &dc=[Actual360](#)())

7.583 Zurich Class Reference

```
#include <builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/zurich.hpp>
```

Inheritance diagram for Zurich:

7.583.1 Detailed Description

Zurich calendar

Holidays:

- Saturdays
- Sundays
- New Year's Day, January 1st
- Berchtoldstag, January 2nd
- Good Friday
- Easter Monday
- Ascension Day
- Whit Monday
- Labour Day, May 1st
- National Day, August 1st
- Christmas, December 25th
- St. Stephen's Day, December 26th

Chapter 8

QuantLib File Documentation

8.1 builddir/build/BUILD/QuantLib-0.3.11/ql/argsandresults.hpp File Reference

8.1.1 Detailed Description

Base classes for generic arguments and results.

```
#include <ql/qldefines.hpp>
```

Include dependency graph for argsandresults.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Arguments](#)
base class for generic argument groups
- class [Results](#)
base class for generic result groups

Defines

- #define **QL_MIN_VOLATILITY** 1.0e-7
- #define **QL_MIN_DIVYIELD** 1.0e-7
- #define **QL_MAX_VOLATILITY** 4.0
- #define **QL_MAX_DIVYIELD** 4.0

8.2 builddir/build/BUILD/QuantLib-0.3.11/ql/calendar.hpp File Reference

8.2.1 Detailed Description

calendar class

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/bridge.hpp>
```

```
#include <set>
```

Include dependency graph for calendar.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CalendarImpl](#)
abstract base class for calendar implementations
- class [Calendar](#)
calendar class
- class [Calendar::WesternImpl](#)
partial calendar implementation

Enumerations

- enum [BusinessDayConvention](#) {
 [Unadjusted](#), [Preceding](#), [ModifiedPreceding](#), [Following](#),
 [ModifiedFollowing](#), [MonthEndReference](#) }
Business Day conventions.

8.3 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/beijing.hpp File Reference

8.3.1 Detailed Description

Beijing calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for beijing.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Beijing](#)
Beijing calendar

8.4 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/bombay.hpp File Reference

8.4.1 Detailed Description

Bombay calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for `bombay.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `Bombay`
Bombay calendar

8.5 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/bratislava.hpp File Reference

8.5.1 Detailed Description

Bratislava calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for bratislava.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Bratislava](#)
Bratislava calendar

8.6 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/budapest.hpp File Reference

8.6.1 Detailed Description

Budapest calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for `budapest.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `Budapest`
Budapest calendar

8.7 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/copenhagen.hpp File Reference

8.7.1 Detailed Description

Copenhagen calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for copenhagen.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Copenhagen](#)
Copenhagen calendar

8.8 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/germany.hpp File Reference

8.8.1 Detailed Description

German calendars.

```
#include <ql/calendar.hpp>
```

Include dependency graph for germany.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Germany](#)
German calendars.

8.9 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/helsinki.hpp File Reference

8.9.1 Detailed Description

Helsinki calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for helsinki.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Helsinki](#)
Helsinki calendar

8.10 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/hongkong.hpp File Reference

8.10.1 Detailed Description

Hong Kong calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for hongkong.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [HongKong](#)
Hong Kong calendar.

8.11 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/istanbul.hpp File Reference

8.11.1 Detailed Description

Istanbul calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for istanbul.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Istanbul](#)
Istanbul calendar

8.12 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/italy.hpp File Reference

8.12.1 Detailed Description

Italian calendars.

```
#include <ql/calendar.hpp>
```

Include dependency graph for italy.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Italy](#)
Italian calendars.

8.13 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/johannesburg.hpp File Reference

8.13.1 Detailed Description

Johannesburg calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for johannesburg.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Johannesburg](#)
Johannesburg calendar

8.14 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/jointcalendar.hpp File Reference

8.14.1 Detailed Description

Joint calendar.

```
#include <ql/calendar.hpp>
```

```
#include <vector>
```

Include dependency graph for jointcalendar.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [JointCalendar](#)
Joint calendar.

Enumerations

- enum **JointCalendarRule** { [JoinHolidays](#), [JoinBusinessDays](#) }
rules for joining calendars

8.15 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/nullcalendar.hpp File Reference

8.15.1 Detailed Description

Calendar for reproducing theoretical calculations.

```
#include <ql/calendar.hpp>
```

Include dependency graph for nullcalendar.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [NullCalendar](#)
Calendar for reproducing theoretical calculations.

8.16 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/oslo.hpp File Reference

8.16.1 Detailed Description

Oslo calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for oslo.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Oslo](#)
Oslo calendar

8.17 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/prague.hpp File Reference

8.17.1 Detailed Description

Prague calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for prague.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Prague](#)
Prague calendar

8.18 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/riyadh.hpp File Reference

8.18.1 Detailed Description

Riyadh calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for riyadh.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Riyadh](#)
Riyadh calendar

8.19 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/seoul.hpp File Reference

8.19.1 Detailed Description

South Korea calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for seoul.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Seoul](#)
Seoul calendar

8.20 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/singapore.hpp File Reference

8.20.1 Detailed Description

Singapore calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for singapore.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Singapore](#)
Singapore calendar

8.21 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/stockholm.hpp File Reference

8.21.1 Detailed Description

Stockholm calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for stockholm.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Stockholm](#)
Stockholm calendar

8.22 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/sydney.hpp File Reference

8.22.1 Detailed Description

Sydney calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for sydney.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Sydney](#)
Sydney calendar (New South Wales, Australia)

8.23 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/taipei.hpp File Reference

8.23.1 Detailed Description

Taipei calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for taipei.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Taipei](#)
Taipei calendar

8.24 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/taiwan.hpp File Reference

8.24.1 Detailed Description

Taiwan calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for taiwan.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Taiwan](#)
Taiwan calendar

8.25 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/target.hpp File Reference

8.25.1 Detailed Description

TARGET calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for target.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **TARGET**
TARGET calendar

8.26 build/builddir/BUILD/QuantLib-0.3.11/ql/Calendars/tokyo.hpp File Reference

8.26.1 Detailed Description

Tokyo calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for tokyo.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Tokyo](#)
Tokyo calendar

8.27 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/toronto.hpp File Reference

8.27.1 Detailed Description

Toronto calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for `toronto.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [Toronto](#)
Toronto calendar

8.28 `builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/unitedkingdom.hpp` File Reference

8.28.1 Detailed Description

UK calendars.

```
#include <ql/calendar.hpp>
```

Include dependency graph for `unitedkingdom.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [UnitedKingdom](#)
United Kingdom calendars.

8.29 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/unitedstates.hpp File Reference

8.29.1 Detailed Description

US calendars.

```
#include <ql/calendar.hpp>
```

Include dependency graph for unitedstates.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [UnitedStates](#)
United States calendars.

8.30 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/warsaw.hpp File Reference

8.30.1 Detailed Description

Warsaw calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for warsaw.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Warsaw](#)
Warsaw calendar

8.31 builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/wellington.hpp File Reference

8.31.1 Detailed Description

Wellington calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for wellington.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Wellington](#)
Wellington calendar

8.32 `builddir/build/BUILD/QuantLib-0.3.11/ql/Calendars/zurich.hpp` File Reference

8.32.1 Detailed Description

Zurich calendar.

```
#include <ql/calendar.hpp>
```

Include dependency graph for `zurich.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [Zurich](#)
Zurich calendar

8.33 builddir/build/BUILD/QuantLib-0.3.11/ql/capvolstructures.hpp File Reference

8.33.1 Detailed Description

Cap/Floor volatility structures.

```
#include <ql/termstructure.hpp>
```

```
#include <ql/Math/extrapolation.hpp>
```

Include dependency graph for capvolstructures.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CapVolatilityStructure](#)
Cap/floor term-volatility structure.
- class [CapletVolatilityStructure](#)
Caplet/floorlet forward-volatility structure.

8.34 builddir/build/BUILD/QuantLib-0.3.11/ql/cashflow.hpp File Reference

8.34.1 Detailed Description

Base class for cash flows.

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/observable.hpp>
```

```
#include <ql/Patterns/visitor.hpp>
```

Include dependency graph for cashflow.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CashFlow](#)
Base class for cash flows.

8.35 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/analysis.hpp File Reference

8.35.1 Detailed Description

Cash-flow analysis functions.

```
#include <ql/cashflow.hpp>
```

```
#include <ql/interestrates.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <vector>
```

Include dependency graph for analysis.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [Duration](#)
duration type
- class [Cashflows](#)
cashflows analysis functions

8.36 build/builddir/BUILD/QuantLib-0.3.11/ql/CashFlows/basispointsensitivity.hpp File Reference

8.36.1 Detailed Description

basis point sensitivity calculator

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/CashFlows/fixedratecoupon.hpp>
```

```
#include <ql/CashFlows/timebasket.hpp>
```

Include dependency graph for basispointsensitivity.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BPSCalculator](#)
basis point sensitivity (BPS) calculator
- class [BPSBasketCalculator](#)

Functions

- [Real BasisPointSensitivity](#) (const std::vector< boost::shared_ptr< CashFlow > > &, const Handle< YieldTermStructure > &)
Collective basis-point sensitivity of a cash-flow sequence.
- TimeBasket [BasisPointSensitivityBasket](#) (const std::vector< boost::shared_ptr< CashFlow > > &, const Handle< YieldTermStructure > &, [Integer](#) basis)

8.36.2 Function Documentation

8.36.2.1 TimeBasket BasisPointSensitivityBasket (const std::vector< boost::shared_ptr< CashFlow > > &, const Handle< YieldTermStructure > &, [Integer](#) basis)

[Bug](#)

This function must still be checked. It is not guaranteed to yield the right results.

8.37 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/cashflowvectors.hpp File Reference

8.37.1 Detailed Description

Cash flow vector builders.

```
#include <ql/cashflow.hpp>
#include <ql/Indexes/xibor.hpp>
#include <ql/schedule.hpp>
```

Include dependency graph for cashflowvectors.hpp:

Namespaces

- namespace **QuantLib**

Functions

- `std::vector< boost::shared_ptr< CashFlow > > FixedRateCouponVector` (const Schedule &schedule, [BusinessDayConvention](#) paymentAdjustment, const std::vector< [Real](#) > &nominals, const std::vector< [Rate](#) > &couponRates, const DayCounter &dayCount, const DayCounter &firstPeriodDayCount=DayCounter())
helper function building a sequence of fixed rate coupons
- `std::vector< boost::shared_ptr< CashFlow > > FloatingRateCouponVector` (const Schedule &schedule, [BusinessDayConvention](#) paymentAdjustment, const std::vector< [Real](#) > &nominals, const boost::shared_ptr< Xibor > &index, [Integer](#) fixingDays, const std::vector< [Spread](#) > &spreads=std::vector< [Spread](#) >(), const DayCounter &dayCounter=DayCounter())
helper function building a sequence of par coupons

8.37.2 Function Documentation

8.37.2.1 `std::vector<boost::shared_ptr<CashFlow> > FloatingRateCouponVector` (const Schedule & schedule, [BusinessDayConvention](#) paymentAdjustment, const std::vector< [Real](#) > & nominals, const boost::shared_ptr< Xibor > & index, [Integer](#) fixingDays, const std::vector< [Spread](#) > & spreads = std::vector< [Spread](#) >(), const DayCounter & dayCounter = DayCounter())

helper function building a sequence of par coupons

Either UpFrontIndexedCoupons or ParCoupons are used depending on the library configuration.

Todo

A suitable algorithm should be implemented for the calculation of the interpolated index fixing for a short/long first coupon.

8.38 builddir/build/BUILD/QuantLib-0.3.11/ql/Cash-Flows/coupon.hpp File Reference

8.38.1 Detailed Description

Coupon accruing over a fixed period.

```
#include <ql/cashflow.hpp>
```

```
#include <ql/calendar.hpp>
```

```
#include <ql/daycounter.hpp>
```

Include dependency graph for coupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Coupon](#)
coupon accruing over a fixed period

8.39 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/fixedratecoupon.hpp File Reference

8.39.1 Detailed Description

Coupon paying a fixed annual rate.

```
#include <ql/CashFlows/coupon.hpp>
```

Include dependency graph for fixedratecoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FixedRateCoupon](#)
Coupon paying a fixed interest rate

8.40 builddir/build/BUILD/QuantLib-0.3.11/ql/Cash-Flows/floatingratecoupon.hpp File Reference

8.40.1 Detailed Description

Coupon paying a variable rate.

```
#include <ql/CashFlows/coupon.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

Include dependency graph for floatingratecoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FloatingRateCoupon](#)
Coupon paying a variable rate

8.41 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/inarrearindexedcoupon.hpp File Reference

8.41.1 Detailed Description

in-arrear floating-rate coupon

```
#include <ql/CashFlows/indexedcoupon.hpp>
```

```
#include <ql/capvolstructures.hpp>
```

Include dependency graph for inarrearindexedcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InArrearIndexedCoupon](#)
In-arrear floating-rate coupon.

8.42 build/builddir/BUILD/QuantLib-0.3.11/ql/CashFlows/indexedcashflowvectors.hpp File Reference

8.42.1 Detailed Description

Indexed cash-flow vector builders.

```
#include <ql/CashFlows/shortindexedcoupon.hpp>
```

```
#include <ql/schedule.hpp>
```

Include dependency graph for indexedcashflowvectors.hpp:

Namespaces

- namespace **QuantLib**

Functions

- `template<class IndexedCouponType> std::vector< boost::shared_ptr< CashFlow > > IndexedCouponVector (const Schedule &schedule, BusinessDayConvention paymentAdjustment, const std::vector< Real > &nominals, const boost::shared_ptr< Xibor > &index, Integer fixingDays, const std::vector< Spread > &spreads, const DayCounter &dayCounter=DayCounter())`

helper function building a leg of floating coupons

8.42.2 Function Documentation

- 8.42.2.1** `std::vector<boost::shared_ptr<CashFlow> > IndexedCouponVector (const Schedule & schedule, BusinessDayConvention paymentAdjustment, const std::vector< Real > & nominals, const boost::shared_ptr< Xibor > & index, Integer fixingDays, const std::vector< Spread > & spreads, const DayCounter & dayCounter = DayCounter())`

helper function building a leg of floating coupons

Either [ParCoupon](#), [UpFrontIndexedCoupon](#), [InArrearIndexedCoupon](#), or any other coupon can be used whose constructor takes the same arguments.

Warning:

The last argument is used due to a known VC++ bug regarding function template instantiation. It must be passed explicitly when using the function with that compiler; the simplest choice for the value to be passed is `(const Type*) 0` where Type is the desired coupon type.

8.43 build/builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/indexedcoupon.hpp File Reference

8.43.1 Detailed Description

indexed coupon

```
#include <ql/CashFlows/floatingratecoupon.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

Include dependency graph for indexedcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [IndexedCoupon](#)
Base indexed coupon class.

8.44 builddir/build/BUILD/QuantLib-0.3.11/ql/Cash-Flows/parcoupon.hpp File Reference

8.44.1 Detailed Description

Coupon at par on a term structure.

```
#include <ql/CashFlows/floatingratecoupon.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

Include dependency graph for parcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ParCoupon](#)
coupon at par on a term structure

8.45 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/shortfloatingcoupon.hpp File Reference

8.45.1 Detailed Description

Short (or long) coupon at par on a term structure.

```
#include <ql/CashFlows/parcoupon.hpp>
```

```
#include <ql/CashFlows/shortindexedcoupon.hpp>
```

Include dependency graph for shortfloatingcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Short< ParCoupon >](#)
Short coupon at par on a term structure

8.46 build/builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/shortindexedcoupon.hpp File Reference

8.46.1 Detailed Description

Short (or long) indexed coupon.

```
#include <ql/CashFlows/indexedcoupon.hpp>
```

Include dependency graph for shortindexedcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Short](#)
Short indexed coupon

8.47 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/simplecashflow.hpp File Reference

8.47.1 Detailed Description

Predetermined cash flow.

```
#include <ql/cashflow.hpp>
```

Include dependency graph for simplecashflow.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SimpleCashFlow](#)
Predetermined cash flow.

8.48 builddir/build/BUILD/QuantLib-0.3.11/ql/Cash-Flows/timebasket.hpp File Reference

8.48.1 Detailed Description

Distribution over a number of dates

```
#include <ql/date.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

```
#include <vector>
```

```
#include <map>
```

Include dependency graph for timebasket.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TimeBasket](#)

Distribution over a number of dates.

8.49 builddir/build/BUILD/QuantLib-0.3.11/ql/CashFlows/upfrontindexedcoupon.hpp File Reference

8.49.1 Detailed Description

Up front indexed coupon.

```
#include <ql/CashFlows/indexedcoupon.hpp>
```

Include dependency graph for upfrontindexedcoupon.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [UpFrontIndexedCoupon](#)
up front indexed coupon class

8.50 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/africa.hpp File Reference

8.50.1 Detailed Description

African currencies.

Data from http://fx.sauder.ubc.ca/currency_table.html and
<http://www.thefinancials.com/vortex/CurrencyFormats.html>

```
#include <ql/currency.hpp>
```

Include dependency graph for africa.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **ZARCurrency**
South-African rand.

8.51 builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/america.hpp File Reference

8.51.1 Detailed Description

American currencies.

Data from http://fx.sauder.ubc.ca/currency_table.html and <http://www.thefinancials.com/vortex/CurrencyFormats.html>

```
#include <ql/currency.hpp>
```

Include dependency graph for america.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ARSCurrency](#)
Argentinian peso.
- class [BRLCurrency](#)
Brazilian real.
- class [CADCurrency](#)
Canadian dollar.
- class [CLPCurrency](#)
Chilean peso.
- class [COPCurrency](#)
Colombian peso.
- class [MXNCurrency](#)
Mexican peso.
- class [TTDCurrency](#)
Trinidad & Tobago dollar.
- class [USDCurrency](#)
U.S. dollar.
- class [VEBCurrency](#)
Venezuelan bolivar.

8.52 build/builddir/BUILD/QuantLib-0.3.11/ql/Currencies/asia.hpp File Reference

8.52.1 Detailed Description

Asian currencies.

Data from http://fx.sauder.ubc.ca/currency_table.html and
<http://www.thefinancials.com/vortex/CurrencyFormats.html>

```
#include <ql/currency.hpp>
```

Include dependency graph for asia.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **BDTCurrency**
Bangladesh taka.
- class **CNYCurrency**
Chinese yuan.
- class **HKDCurrency**
Honk Kong dollar.
- class **ILSCurrency**
Israeli shekel.
- class **INRCurrency**
Indian rupee.
- class **IQDCurrency**
Iraqi dinar.
- class **IRRCurrency**
Iranian rial.
- class **JPYCurrency**
Japanese yen.
- class **KRWCurrency**
South-Korean won.
- class **KWDCurrency**
Kuwaiti dinar.

- class [NPRCurrency](#)
Nepal rupee.
- class [PKRCurrency](#)
Pakistani rupee.
- class [SARCurrency](#)
Saudi riyal.
- class [SGDCurrency](#)
Singapore dollar.
- class [THBCurrency](#)
Thai baht.
- class [TWDCurrency](#)
Taiwan dollar.

8.53 build/builddir/BUILD/QuantLib-0.3.11/ql/Currencies/europe.hpp File Reference

8.53.1 Detailed Description

European currencies.

Data from http://fx.sauder.ubc.ca/currency_table.html and
<http://www.thefinancials.com/vortex/CurrencyFormats.html>

```
#include <ql/currency.hpp>
```

Include dependency graph for europe.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BGLCurrency](#)
Bulgarian lev.
- class [BYRCurrency](#)
Belarussian ruble.
- class [CHFCurrency](#)
Swiss franc.
- class [CYPCurrency](#)
Cyprus pound.
- class [CZKCurrency](#)
Czech koruna.
- class [DKKCurrency](#)
Danish krone.
- class [EEKCurrency](#)
Estonian kroon.
- class [EURCurrency](#)
European Euro.
- class [GBPCurrency](#)
British pound sterling.
- class [HUFCurrency](#)
Hungarian forint.

- class [ISKCurrency](#)
Iceland krona.
- class [LTLCurrency](#)
Lithuanian litas.
- class [LVLCurrency](#)
Latvian lat.
- class [MTCurrency](#)
Maltese lira.
- class [NOKCurrency](#)
Norwegian krone.
- class [PLNCurrency](#)
Polish zloty.
- class [ROLCurrency](#)
Romanian leu.
- class [SEKCurrency](#)
Swedish krona.
- class [SITCurrency](#)
Slovenian tolar.
- class [SKKCurrency](#)
Slovak koruna.
- class [TRLCurrency](#)
Turkish lira.
- class [TRYCurrency](#)
New Turkish lira.
- class [ATSCurrency](#)
Austrian shilling.
- class [BEFCurrency](#)
Belgian franc.
- class [DEMCurrency](#)
Deutsche mark.
- class [ESPCurrency](#)
Spanish peseta.
- class [FIMCurrency](#)
Finnish markka.

- class [FRFCurrency](#)
French franc.
- class [GRDCurrency](#)
Greek drachma.
- class [IEPCurrency](#)
Irish punt.
- class [ITLCurrency](#)
Italian lira.
- class [LUFCurrency](#)
Luxembourg franc.
- class [NLGCurrency](#)
Dutch guilder.
- class [PTECurrency](#)
Portuguese escudo.

8.54 builddir/build/BUILD/QuantLib-0.3.11/ql/Currencies/exchangeratemanager.hpp File Reference

8.54.1 Detailed Description

exchange-rate repository

```
#include <ql/exchangerate.hpp>
```

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/singleton.hpp>
```

```
#include <list>
```

```
#include <map>
```

Include dependency graph for exchangeratemanager.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ExchangeRateManager](#)
exchange-rate repository

8.55 build/builddir/BUILD/QuantLib-0.3.11/ql/Currencies/oceania.hpp File Reference

8.55.1 Detailed Description

Oceanian currencies.

Data from http://fx.sauder.ubc.ca/currency_table.html and
<http://www.thefinancials.com/vortex/CurrencyFormats.html>

```
#include <ql/currency.hpp>
```

Include dependency graph for `oceania.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `AUDCurrency`
Australian dollar.
- class `NZDCurrency`
New Zealand dollar.

8.56 builddir/build/BUILD/QuantLib-0.3.11/ql/currency.hpp File Reference

8.56.1 Detailed Description

Known currencies.

```
#include <ql/Math/rounding.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

```
#include <ostream>
```

Include dependency graph for currency.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Currency](#)
Currency specification

8.57 builddir/build/BUILD/QuantLib-0.3.11/ql/date.hpp File Reference

8.57.1 Detailed Description

date- and time-related classes, typedefs and enumerations

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <utility>
```

```
#include <functional>
```

```
#include <ostream>
```

Include dependency graph for date.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**
- namespace **QuantLib::io**

Classes

- struct **IMM**
*Main cycle of the International **Money** Market (a.k.a. **IMM**) Months.*
- class **Period**
Time period described by a number of a given time unit.
- class **Date**
Concrete date class.

Typedefs

- typedef **Integer Day**
Day number.
- typedef **Integer Year**
Year number.

Enumerations

- enum **Weekday** {
 Sunday = 1, **Monday** = 2, **Tuesday** = 3, **Wednesday** = 4,
 Thursday = 5, **Friday** = 6, **Saturday** = 7, **Sun** = 1,

- Mon** = 2, **Tue** = 3, **Wed** = 4, **Thu** = 5,
Fri = 6, **Sat** = 7 }
- enum **Month** {
January = 1, **February** = 2, **March** = 3, **April** = 4,
May = 5, **June** = 6, **July** = 7, **August** = 8,
September = 9, **October** = 10, **November** = 11, **December** = 12,
Jan = 1, **Feb** = 2, **Mar** = 3, **Apr** = 4,
Jun = 6, **Jul** = 7, **Aug** = 8, **Sep** = 9,
Oct = 10, **Nov** = 11, **Dec** = 12 }
Month names.
- enum **IMMMonth** { **H** = 3, **M** = 6, **U** = 9, **Z** = 12 }
Main cycle of the International Money Market (a.k.a. IMM) Months.
- enum **Frequency** {
NoFrequency = -1, **Once** = 0, **Annual** = 1, **Semiannual** = 2,
EveryFourthMonth = 3, **Quarterly** = 4, **Bimonthly** = 6, **Monthly** = 12 }
Frequency of events.
- enum **TimeUnit** { **Days**, **Weeks**, **Months**, **Years** }
Units used to describe time periods.

Functions

- **std::ostream & operator<<** (std::ostream &, const long_weekday_holder &)
- **std::ostream & operator<<** (std::ostream &, const short_weekday_holder &)
- **std::ostream & operator<<** (std::ostream &, const shortest_weekday_holder &)
- detail::long_weekday_holder **long_weekday** (Weekday)
output weekdays in long format
- detail::short_weekday_holder **short_weekday** (Weekday)
output weekdays in short format (three letters)
- detail::shortest_weekday_holder **shortest_weekday** (Weekday)
output weekdays in shortest format (two letters)
- **std::ostream & operator<<** (std::ostream &, const long_period_holder &)
- **std::ostream & operator<<** (std::ostream &, const short_period_holder &)
- detail::long_period_holder **long_period** (const Period &)
output periods in long format (e.g. "2 weeks")
- detail::short_period_holder **short_period** (const Period &)
output periods in short format (e.g. "2w")
- **std::ostream & operator<<** (std::ostream &, const short_date_holder &)
- **std::ostream & operator<<** (std::ostream &, const long_date_holder &)

- `std::ostream & operator<<` (`std::ostream &`, `const iso_date_holder &`)
- `detail::short_date_holder` [short_date](#) (`const Date &`)
output dates in short format (mm/dd/yyyy)
- `detail::long_date_holder` [long_date](#) (`const Date &`)
output dates in long format (Month ddth, yyyy)
- `detail::iso_date_holder` [iso_date](#) (`const Date &`)
output dates in ISO format (yyyy-mm-dd)
- `Period operator *` ([Integer](#) n, [TimeUnit](#) units)
- `Period operator *` ([TimeUnit](#) units, [Integer](#) n)
- `bool operator==` (`const Period &p1`, `const Period &p2`)
- `bool operator!=` (`const Period &p1`, `const Period &p2`)
- `bool operator>` (`const Period &p1`, `const Period &p2`)
- `bool operator<=` (`const Period &p1`, `const Period &p2`)
- `bool operator>=` (`const Period &p1`, `const Period &p2`)
- [BigInteger](#) `operator-` (`const Date &d1`, `const Date &d2`)
- `bool operator==` (`const Date &d1`, `const Date &d2`)
- `bool operator!=` (`const Date &d1`, `const Date &d2`)
- `bool operator<` (`const Date &d1`, `const Date &d2`)
- `bool operator<=` (`const Date &d1`, `const Date &d2`)
- `bool operator>` (`const Date &d1`, `const Date &d2`)
- `bool operator>=` (`const Date &d1`, `const Date &d2`)

8.58 builddir/build/BUILD/QuantLib-0.3.11/ql/daycounter.hpp File Reference

8.58.1 Detailed Description

day counter class

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/bridge.hpp>
```

Include dependency graph for daycounter.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DayCounterImpl](#)
abstract base class for day counter implementations
- class [DayCounter](#)
day counter class

8.59 builddir/build/BUILD/QuantLib-0.3.11/ql/Day-Counters/actual360.hpp File Reference

8.59.1 Detailed Description

act/360 day counter

```
#include <ql/daycounter.hpp>
```

Include dependency graph for actual360.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Actual360](#)
Actual/360 day count convention.

8.60 builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/actual365fixed.hpp File Reference

8.60.1 Detailed Description

Actual/365 (Fixed) day counter.

```
#include <ql/daycounter.hpp>
```

Include dependency graph for actual365fixed.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Actual365Fixed](#)
Actual/365 (Fixed) day count convention.

8.61 builddir/build/BUILD/QuantLib-0.3.11/ql/Day-Counters/actualactual.hpp File Reference

8.61.1 Detailed Description

act/act day counters

```
#include <ql/daycounter.hpp>
```

Include dependency graph for actualactual.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ActualActual](#)
Actual/Actual day count.

8.62 builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/one.hpp File Reference

8.62.1 Detailed Description

1/1 day counter

```
#include <ql/daycounter.hpp>
```

Include dependency graph for one.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OneDayCounter](#)
1/1 day count convention

8.63 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Day-Counters/simpliedaycounter.hpp File Reference

8.63.1 Detailed Description

Simple day counter for reproducing theoretical calculations.

```
#include <ql/daycounter.hpp>
```

Include dependency graph for `simpliedaycounter.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [SimpleDayCounter](#)
Simple day counter for reproducing theoretical calculations.

8.64 builddir/build/BUILD/QuantLib-0.3.11/ql/DayCounters/thirty360.hpp File Reference

8.64.1 Detailed Description

30/360 day counters

```
#include <ql/daycounter.hpp>
```

Include dependency graph for thirty360.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Thirty360](#)
30/360 day count convention

8.65 build/builddir/BUILD/QuantLib-0.3.11/ql/discretizedasset.hpp File Reference

8.65.1 Detailed Description

Discretized asset classes.

```
#include <ql/numericalmethod.hpp>
```

```
#include <ql/Math/array.hpp>
```

```
#include <ql/Math/comparison.hpp>
```

```
#include <ql/exercise.hpp>
```

Include dependency graph for discretizedasset.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DiscretizedAsset](#)
Discretized asset class used by numerical methods.
- class [DiscretizedDiscountBond](#)
Useful discretized discount bond asset.
- class [DiscretizedOption](#)
Discretized option on a given asset.

8.66 builddir/build/BUILD/QuantLib-0.3.11/ql/errors.hpp File Reference

8.66.1 Detailed Description

Classes and functions for error handling.

```
#include <ql/qldefines.hpp>
#include <boost/assert.hpp>
#include <boost/current_function.hpp>
#include <boost/shared_ptr.hpp>
#include <exception>
#include <sstream>
```

Include dependency graph for errors.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Error](#)
Base error class.

Defines

- #define [QL_FAIL](#)(message)
throw an error (possibly with file and line information)
- #define [QL_ASSERT](#)(condition, message)
throw an error if the given condition is not verified
- #define [QL_REQUIRE](#)(condition, message)
throw an error if the given pre-condition is not verified
- #define [QL_ENSURE](#)(condition, message)
throw an error if the given post-condition is not verified

8.66.2 Define Documentation

8.66.2.1 #define QL_FAIL(message)

Value:

```
do { \
    std::ostringstream _ql_msg_stream; \
    _ql_msg_stream << message; \
    throw QuantLib::Error(__FILE__, __LINE__, \
        BOOST_CURRENT_FUNCTION, _ql_msg_stream.str()); \
} while (false)
```

throw an error (possibly with file and line information)

8.66.2.2 #define QL_ASSERT(condition, message)

Value:

```
if (!(condition)) { \
    std::ostringstream _ql_msg_stream; \
    _ql_msg_stream << message; \
    throw QuantLib::Error(__FILE__, __LINE__, \
        BOOST_CURRENT_FUNCTION, _ql_msg_stream.str()); \
} else
```

throw an error if the given condition is not verified

8.66.2.3 #define QL_REQUIRE(condition, message)

Value:

```
if (!(condition)) { \
    std::ostringstream _ql_msg_stream; \
    _ql_msg_stream << message; \
    throw QuantLib::Error(__FILE__, __LINE__, \
        BOOST_CURRENT_FUNCTION, _ql_msg_stream.str()); \
} else
```

throw an error if the given pre-condition is not verified

Examples:

[DiscreteHedging.cpp](#), and [swapvaluation.cpp](#).

8.66.2.4 #define QL_ENSURE(condition, message)

Value:

```
if (!(condition)) { \
    std::ostringstream _ql_msg_stream; \
    _ql_msg_stream << message; \
    throw QuantLib::Error(__FILE__, __LINE__, \
        BOOST_CURRENT_FUNCTION, _ql_msg_stream.str()); \
} else
```

throw an error if the given post-condition is not verified

8.67 builddir/build/BUILD/QuantLib-0.3.11/ql/exchangerate.hpp File Reference

8.67.1 Detailed Description

exchange rate between two currencies

```
#include <ql/money.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

```
#include <utility>
```

Include dependency graph for `exchangerate.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `ExchangeRate`
exchange rate between two currencies

8.68 build/builddir/BUILD/QuantLib-0.3.11/ql/exercise.hpp File Reference

8.68.1 Detailed Description

Option exercise classes and payoff function.

```
#include <ql/date.hpp>
```

```
#include <vector>
```

Include dependency graph for exercise.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Exercise](#)
Base exercise class.
- class [EarlyExercise](#)
Early-exercise base class.
- class [AmericanExercise](#)
American exercise.
- class [BermudanExercise](#)
Bermudan exercise.
- class [EuropeanExercise](#)
European exercise.

8.69 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/americancondition.hpp File Reference

8.69.1 Detailed Description

american option exercise condition

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/discretizedasset.hpp>
```

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for americancondition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AmericanCondition](#)
American exercise condition.

8.70 build/builddir/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/boundarycondition.hpp File Reference

8.70.1 Detailed Description

boundary conditions for differential operators

```
#include <ql/Utilities/null.hpp>
```

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

Include dependency graph for boundarycondition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BoundaryCondition](#)
Abstract boundary condition class for finite difference problems.
- class [NeumannBC](#)
Neumann boundary condition (i.e., constant derivative).
- class [DirichletBC](#)
Neumann boundary condition (i.e., constant value).

8.71 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/bsmoperator.hpp File Reference

8.71.1 Detailed Description

differential operator for Black-Scholes-Merton equation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for bsmoperator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **BSMOperator**
Black-Scholes-Merton differential operator.

8.72 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/bsmtermoperator.hpp File Reference

8.72.1 Detailed Description

differential operator for Black-Scholes-Merton equation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for bsmtermoperator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BSMTermOperator](#)
Black-Scholes-Merton differential operator.

8.73 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/cranknicolson.hpp File Reference

8.73.1 Detailed Description

Crank-Nicolson scheme for finite difference methods.

```
#include <ql/FiniteDifferences/mixedscheme.hpp>
```

Include dependency graph for cranknicolson.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CrankNicolson](#)
Crank-Nicolson scheme for finite difference methods.

8.74 build/builddir/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dminus.hpp File Reference

8.74.1 Detailed Description

D_ matricial representation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

Include dependency graph for dminus.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DMinus](#)
D_ matricial representation

8.75 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dplus.hpp File Reference

8.75.1 Detailed Description

D_+ matricial representation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

Include dependency graph for dplus.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DPlus](#)
 D_+ matricial representation

8.76 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dplusdminus.hpp File Reference

8.76.1 Detailed Description

D_+D_- matricial representation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

Include dependency graph for dplusdminus.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DPlusDMinus](#)
 D_+D_- matricial representation

8.77 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/dzero.hpp File Reference

8.77.1 Detailed Description

D_0 matricial representation

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

Include dependency graph for dzero.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DZero](#)
 D_0 matricial representation

8.78 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/expliciteuler.hpp File Reference

8.78.1 Detailed Description

explicit Euler scheme for finite difference methods

```
#include <ql/FiniteDifferences/mixedscheme.hpp>
```

Include dependency graph for expliciteuler.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ExplicitEuler](#)
Forward Euler scheme for finite difference methods.

8.79 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/fdtypeps.hpp File Reference

8.79.1 Detailed Description

default choices for template instantiations

```
#include <ql/FiniteDifferences/cranknicolson.hpp>
```

```
#include <ql/FiniteDifferences/parallelevolver.hpp>
```

Include dependency graph for fdtypeps.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef FiniteDifferenceModel< CrankNicolson< TridiagonalOperator > > [StandardFiniteDifferenceModel](#)
default choice for finite-difference model
- typedef FiniteDifferenceModel< ParallelEvolver< CrankNicolson< TridiagonalOperator > > > [StandardSystemFiniteDifferenceModel](#)
default choice for parallel finite-difference model
- typedef StepCondition< Array > [StandardStepCondition](#)
default choice for step condition

8.80 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/finitedifferencemodel.hpp File Reference

8.80.1 Detailed Description

generic finite difference model

```
#include <ql/FiniteDifferences/stepcondition.hpp>
```

```
#include <ql/FiniteDifferences/boundarycondition.hpp>
```

```
#include <ql/FiniteDifferences/operatortraits.hpp>
```

Include dependency graph for finitedifferencemodel.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FiniteDifferenceModel](#)
Generic finite difference model.

8.81 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/impliciteuler.hpp File Reference

8.81.1 Detailed Description

implicit Euler scheme for finite difference methods

```
#include <ql/FiniteDifferences/mixedscheme.hpp>
```

Include dependency graph for impliciteuler.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ImplicitEuler](#)
Backward Euler scheme for finite difference methods.

8.82 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/mixedscheme.hpp File Reference

8.82.1 Detailed Description

Mixed (explicit/implicit) scheme for finite difference methods.

```
#include <ql/FiniteDifferences/finitedifferencemodel.hpp>
```

Include dependency graph for mixedscheme.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MixedScheme](#)
Mixed (explicit/implicit) scheme for finite difference methods.

8.83 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/onefactoroperator.hpp File Reference

8.83.1 Detailed Description

general differential operator for one-factor interest rate models

```
#include <ql/qldefines.hpp>
```

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

```
#include <ql/ShortRateModels/onefactormodel.hpp>
```

Include dependency graph for onefactoroperator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OneFactorOperator](#)
Interest-rate single factor model differential operator.

8.84 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/operatortraits.hpp File Reference

8.84.1 Detailed Description

Differential operator traits.

```
#include <ql/FiniteDifferences/boundarycondition.hpp>
```

```
#include <ql/FiniteDifferences/stepcondition.hpp>
```

```
#include <vector>
```

Include dependency graph for operatortraits.hpp:

Namespaces

- namespace **QuantLib**

8.85 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/parallelevolver.hpp File Reference

8.85.1 Detailed Description

Parallel evolver for multiple arrays.

This class takes the evolver class and creates a new class which evolves each of the evolvers in parallel. Part of what this does is to take the types for each evolver class and then wrapper them so that they create new types which are sets of the old types.

This class is intended to be run in situations where there are parallel differential equations such as with some convertible bond models.

```
#include <ql/FiniteDifferences/finitedifferencemodel.hpp>
```

```
#include <ql/FiniteDifferences/stepcondition.hpp>
```

```
#include <ql/numericalmethod.hpp>
```

```
#include <vector>
```

Include dependency graph for parallelevolver.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [StepConditionSet](#)
Parallel evolver for multiple arrays.

8.86 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/shoutcondition.hpp File Reference

8.86.1 Detailed Description

shout option exercise condition

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/discretizedasset.hpp>
```

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for shoutcondition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ShoutCondition](#)
Shout option condition.

8.87 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/stepcondition.hpp File Reference

8.87.1 Detailed Description

conditions to be applied at every time step

```
#include <ql/types.hpp>
```

Include dependency graph for stepcondition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [StepCondition](#)
condition to be applied at every time step
- class [NullCondition](#)
null step condition

8.88 build/Build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/tridiagonaloperator.hpp File Reference

8.88.1 Detailed Description

tridiagonal operator

```
#include <ql/Math/array.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

Include dependency graph for tridiagonaloperator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TridiagonalOperator](#)
Base implementation for tridiagonal operator.
- class [TridiagonalOperator::TimeSetter](#)
encapsulation of time-setting logic

Functions

- void **swap** (TridiagonalOperator &, TridiagonalOperator &)
- Disposable< TridiagonalOperator > **operator+** (const TridiagonalOperator &D)
- Disposable< TridiagonalOperator > **operator-** (const TridiagonalOperator &D)
- Disposable< TridiagonalOperator > **operator+** (const TridiagonalOperator &D1, const TridiagonalOperator &D2)
- Disposable< TridiagonalOperator > **operator-** (const TridiagonalOperator &D1, const TridiagonalOperator &D2)
- Disposable< TridiagonalOperator > **operator *** ([Real](#) a, const TridiagonalOperator &D)
- Disposable< TridiagonalOperator > **operator *** (const TridiagonalOperator &D, [Real](#) a)
- Disposable< TridiagonalOperator > **operator/** (const TridiagonalOperator &D, [Real](#) a)

8.89 builddir/build/BUILD/QuantLib-0.3.11/ql/FiniteDifferences/valueatcenter.hpp File Reference

8.89.1 Detailed Description

compute value, first, and second derivatives at grid center

```
#include <ql/Math/array.hpp>
```

Include dependency graph for valueatcenter.hpp:

Namespaces

- namespace **QuantLib**

Functions

- [Real valueAtCenter](#) (const Array &a)
- [Real firstDerivativeAtCenter](#) (const Array &a, const Array &grid)
- [Real secondDerivativeAtCenter](#) (const Array &a, const Array &grid)

8.89.2 Function Documentation

8.89.2.1 [Real valueAtCenter](#) (const Array & *a*)

mid-point value

Todo

replace with a more general (not "centered") function: `valueAt(Real spot, const Array& a);`

8.89.2.2 [Real firstDerivativeAtCenter](#) (const Array & *a*, const Array & *grid*)

mid-point first derivative

Todo

replace with a more general (not "centered") function: `firstDerivativeAt(Real spot, const Array& a, const Array& grid);`

8.89.2.3 [Real secondDerivativeAtCenter](#) (const Array & *a*, const Array & *grid*)

mid-point second derivative

Todo

replace with a more general (not "centered") function: `secondDerivativeAt(Real spot, const Array& a, const Array& grid);`

8.90 build/builddir/build/BUILD/QuantLib-0.3.11/ql/grid.hpp File Reference

8.90.1 Detailed Description

Grid constructors.

```
#include <ql/Math/array.hpp>
```

Include dependency graph for grid.hpp:

Namespaces

- namespace **QuantLib**

Functions

- Disposable< Array > **CenteredGrid** ([Real](#) center, [Real](#) dx, [Size](#) steps)
- Disposable< Array > **BoundedGrid** ([Real](#) xMin, [Real](#) xMax, [Size](#) steps)

8.91 builddir/build/BUILD/QuantLib-0.3.11/ql/handle.hpp File Reference

8.91.1 Detailed Description

Globally accessible relinkable pointer.

```
#include <ql/Patterns/observable.hpp>
```

Include dependency graph for handle.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Link](#)
Relinkable access to a shared pointer.
- class [Handle](#)
Globally accessible relinkable pointer.

8.92 build/builddir/build/BUILD/QuantLib-0.3.11/ql/history.hpp File Reference

8.92.1 Detailed Description

history class

```
#include <ql/date.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

```
#include <boost/iterator/filter_iterator.hpp>
```

```
#include <vector>
```

Include dependency graph for history.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [History](#)
Container for historical data.
- class [History::Entry](#)
single datum in history
- class [History::const_iterator](#)
random access iterator on history entries

8.93 builddir/build/BUILD/QuantLib-0.3.11/ql/index.hpp File Reference

8.93.1 Detailed Description

purely virtual base class for indexes

```
#include <ql/calendar.hpp>
```

```
#include <ql/currency.hpp>
```

```
#include <ql/daycounter.hpp>
```

```
#include <ql/Patterns/observable.hpp>
```

Include dependency graph for index.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Index](#)
purely virtual base class for indexes

8.94 build/builddir/BUILD/QuantLib-0.3.11/ql/Indexes/audlibor.hpp File Reference

8.94.1 Detailed Description

AUD LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/sydney.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/oceania.hpp>
```

Include dependency graph for audlibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AUDLibor](#)
AUD LIBOR rate

8.95 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/cadlibor.hpp File Reference

8.95.1 Detailed Description

CAD LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/toronto.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/america.hpp>
```

Include dependency graph for cadlibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CADLibor](#)
CAD LIBOR rate

8.96 build/builddir/BUILD/QuantLib-0.3.11/ql/Indexes/cdor.hpp File Reference

8.96.1 Detailed Description

CDOR rate

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/Calendars/toronto.hpp>
```

```
#include <ql/DayCounters/actual360.hpp>
```

```
#include <ql/Currencies/america.hpp>
```

Include dependency graph for cdor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **Cdor**
CDOR rate

8.97 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/chflibor.hpp File Reference

8.97.1 Detailed Description

CHF LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/zurich.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for chflibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CHFLibor](#)
CHF LIBOR rate

8.98 build/builddir/BUILD/QuantLib-0.3.11/ql/Indexes/dkklibor.hpp File Reference

8.98.1 Detailed Description

DKK LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/copenhagen.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for dkklibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DKKLibor](#)
DKK LIBOR rate

8.99 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/euribor.hpp File Reference

8.99.1 Detailed Description

Euribor index

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/Calendars/target.hpp>
```

```
#include <ql/DayCounters/actual360.hpp>
```

```
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for euribor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Euribor](#)
Euribor index

8.100 build/buildd/BUILD/QuantLib-0.3.11/ql/Indexes/eurlibor.hpp File Reference

8.100.1 Detailed Description

EUR LIBOR rate

```
#include <ql/Indexes/libor.hpp>
```

```
#include <ql/Calendars/target.hpp>
```

```
#include <ql/DayCounters/actual360.hpp>
```

```
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for eurlibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [EURLibor](#)
EUR LIBOR rate

8.101 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/gbplibor.hpp File Reference

8.101.1 Detailed Description

GBP LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/DayCounters/actual365fixed.hpp>
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for gbplibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GBPLibor](#)
GBP LIBOR rate

8.102 build/buildd/BUILD/QuantLib-0.3.11/ql/Indexes/indexmanager.hpp File Reference

8.102.1 Detailed Description

global repository for past index fixings

```
#include <ql/history.hpp>
```

```
#include <ql/Patterns/singleton.hpp>
```

```
#include <map>
```

Include dependency graph for indexmanager.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [IndexManager](#)
global repository for past index fixings

8.103 build/Build/BUILD/QuantLib-0.3.11/ql/Indexes/jibar.hpp File Reference

8.103.1 Detailed Description

JIBAR rate

```
#include <ql/Indexes/xibor.hpp>
#include <ql/Calendars/johannesburg.hpp>
#include <ql/DayCounters/actual365fixed.hpp>
#include <ql/Currencies/africa.hpp>
```

Include dependency graph for jibar.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Jibar](#)
JIBAR rate

8.104 build/Build/QuantLib-0.3.11/ql/Indexes/jpylibor.hpp File Reference

8.104.1 Detailed Description

JPY LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/tokyo.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/asia.hpp>
```

Include dependency graph for jpylibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [JPYLibor](#)
JPY LIBOR rate

8.105 build/.../QuantLib-0.3.11/ql/Indexes/libor.hpp File Reference

8.105.1 Detailed Description

base class for BBA LIBOR indexes

```
#include <ql/Indexes/xibor.hpp>
```

Include dependency graph for libor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **Libor**
base class for BBA LIBOR indexes

8.106 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/nzdlibor.hpp File Reference

8.106.1 Detailed Description

NZD LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/wellington.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/oceania.hpp>
```

Include dependency graph for `nzdlibor.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [NZDLibor](#)
NZD LIBOR rate

8.107 build/Build/BUILD/QuantLib-0.3.11/ql/Indexes/tibor.hpp File Reference

8.107.1 Detailed Description

JPY TIBOR rate

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/Calendars/tokyo.hpp>
```

```
#include <ql/DayCounters/actual365fixed.hpp>
```

```
#include <ql/Currencies/asia.hpp>
```

Include dependency graph for tibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Tibor](#)
JPY TIBOR index

8.108 build/buildd/BUILD/QuantLib-0.3.11/ql/Indexes/trlibor.hpp File Reference

8.108.1 Detailed Description

TRY LIBOR rate

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/Calendars/istanbul.hpp>
```

```
#include <ql/DayCounters/actual360.hpp>
```

```
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for trlibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TRLibor](#)
TRY LIBOR rate

8.109 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/usdlibor.hpp File Reference

8.109.1 Detailed Description

USD LIBOR rate

```
#include <ql/Indexes/libor.hpp>
#include <ql/Calendars/unitedkingdom.hpp>
#include <ql/Calendars/unitedstates.hpp>
#include <ql/DayCounters/actual360.hpp>
#include <ql/Currencies/america.hpp>
```

Include dependency graph for usdlibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [USDLibor](#)
USD LIBOR rate

8.110 build/Build/QuantLib-0.3.11/ql/Indexes/xibor.hpp File Reference

8.110.1 Detailed Description

base class for LIBOR-like indexes

```
#include <ql/index.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

Include dependency graph for xibor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Xibor](#)
base class for LIBOR-like indexes

8.111 builddir/build/BUILD/QuantLib-0.3.11/ql/Indexes/zibor.hpp File Reference

8.111.1 Detailed Description

CHF ZIBOR rate

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/Calendars/zurich.hpp>
```

```
#include <ql/DayCounters/actual360.hpp>
```

```
#include <ql/Currencies/europe.hpp>
```

Include dependency graph for `zibor.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [Zibor](#)
CHF ZIBOR rate

8.112 build/builddir/BUILD/QuantLib-0.3.11/ql/instrument.hpp File Reference

8.112.1 Detailed Description

Abstract instrument class.

```
#include <ql/Patterns/lazyobject.hpp>
```

```
#include <ql/pricingengine.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

Include dependency graph for instrument.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Instrument](#)
Abstract instrument class.
- class [Value](#)
pricing results

8.113 builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/asianoption.hpp File Reference

8.113.1 Detailed Description

Asian option on a single asset.

```
#include <ql/Instruments/oneassetstrikedoption.hpp>
```

Include dependency graph for asianoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [Average](#)
placeholder for enumerated averaging types
- class [ContinuousAveragingAsianOption](#)
Continuous-averaging Asian option.
- class [DiscreteAveragingAsianOption](#)
Discrete-averaging Asian option.
- class [DiscreteAveragingAsianOption::arguments](#)
Extra arguments for single-asset discrete-average Asian option.
- class [ContinuousAveragingAsianOption::arguments](#)
Extra arguments for single-asset continuous-average Asian option.
- class [DiscreteAveragingAsianOption::engine](#)
Discrete-averaging Asian engine base class.
- class [ContinuousAveragingAsianOption::engine](#)
Continuous-averaging Asian engine base class.

8.114 build/Build/BUILD/QuantLib-0.3.11/ql/Instruments/barrieroption.h File Reference

8.114.1 Detailed Description

Barrier option on a single asset.

```
#include <ql/Instruments/oneassetstrikedoption.hpp>
```

Include dependency graph for barrieroption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct **Barrier**
Placeholder for enumerated barrier types.
- class **BarrierOption**
Barrier option on a single asset.
- class **BarrierOption::arguments**
Arguments for barrier option calculation
- class **BarrierOption::engine**
Barrier engine base class

8.115 builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/basketoption.h File Reference

8.115.1 Detailed Description

Basket option on a number of assets.

```
#include <ql/Instruments/payoffs.hpp>
```

```
#include <ql/Instruments/multiassetoption.hpp>
```

Include dependency graph for basketoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BasketOption](#)
Basket option on a number of assets.
- class [BasketOption::arguments](#)
Arguments for basket option calculation
- class [BasketOption::engine](#)
Basket option engine base class

8.116 build/builddir/BUILD/QuantLib-0.3.11/ql/Instruments/bond.hpp File Reference

8.116.1 Detailed Description

concrete bond class

```
#include <ql/instrument.hpp>
```

```
#include <ql/cashflow.hpp>
```

```
#include <ql/calendar.hpp>
```

```
#include <ql/daycounter.hpp>
```

```
#include <ql/interestrates.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <vector>
```

Include dependency graph for bond.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Bond](#)
Base bond class.

8.117 build/.../QuantLib-0.3.11/ql/Instruments/callabilityschedule.hpp File Reference

8.117.1 Detailed Description

Schedule of put/call dates.

```
#include <ql/date.hpp>
```

```
#include <vector>
```

Include dependency graph for callabilityschedule.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef std::vector< Callability > **CallabilitySchedule**

8.118 build/builddir/BUILD/QuantLib-0.3.11/ql/Instruments/capfloor.hpp File Reference

8.118.1 Detailed Description

Cap and Floor class.

```
#include <ql/numericalmethod.hpp>
```

```
#include <ql/instrument.hpp>
```

```
#include <ql/cashflow.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for capfloor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CapFloor](#)
Base class for cap-like instruments.
- class [Cap](#)
Concrete cap class.
- class [Floor](#)
Concrete floor class.
- class [Collar](#)
Concrete collar class.
- class [CapFloor::arguments](#)
Arguments for cap/floor calculation
- class [CapFloor::results](#)
Results from cap/floor calculation

8.119 build/.../QuantLib-0.3.11/ql/Instruments/cliquestoption.h File Reference

8.119.1 Detailed Description

Cliquet option.

```
#include <ql/Instruments/oneassetstrikedoption.hpp>
```

Include dependency graph for cliquestoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CliquetOption](#)
cliquet (Ratchet) option
- class [CliquetOption::arguments](#)
Arguments for cliquet option calculation
- class [CliquetOption::engine](#)
Cliquet engine base class.

8.120 `builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/dividendsched` File Reference

8.120.1 Detailed Description

Schedule of dividend dates.

```
#include <ql/date.hpp>
```

```
#include <vector>
```

Include dependency graph for `dividendschedule.hpp`:

Namespaces

- namespace `QuantLib`

8.121 build/.../QuantLib-0.3.11/ql/Instruments/dividendvanillaoption.hpp File Reference

8.121.1 Detailed Description

Vanilla option on a single asset with discrete dividends.

```
#include <ql/Instruments/vanillaoption.hpp>
```

```
#include <ql/Instruments/dividendschedule.hpp>
```

Include dependency graph for dividendvanillaoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DividendVanillaOption](#)
Single-asset vanilla option (no barriers) with discrete dividends.
- class [DividendVanillaOption::arguments](#)
Arguments for dividend vanilla option calculation
- class [DividendVanillaOption::engine](#)
Dividend vanilla option engine base class.

8.122 `build/buildd/BUILD/QuantLib-0.3.11/ql/Instruments/europeanoption` File Reference

8.122.1 Detailed Description

European option on a single asset.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for `europeanoption.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `EuropeanOption`
European option on a single asset.

8.123 build/.../QuantLib-0.3.11/ql/Instruments/fixedcouponbo File Reference

8.123.1 Detailed Description

fixed-coupon bond

```
#include <ql/Instruments/bond.hpp>
```

Include dependency graph for fixedcouponbond.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class **FixedCouponBond**
fixed-coupon bond

8.124 build/builddir/BUILD/QuantLib-0.3.11/ql/Instruments/floatingratebond File Reference

8.124.1 Detailed Description

floating-rate bond

```
#include <ql/Instruments/bond.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

Include dependency graph for floatingratebond.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FloatingRateBond](#)
floating-rate bond

8.125 build/.../QuantLib-0.3.11/ql/Instruments/forwardvanilla File Reference

8.125.1 Detailed Description

Forward version of a vanilla option.

```
#include <ql/Instruments/vanillaoption.hpp>
```

```
#include <ql/PricingEngines/Forward/forwardengine.hpp>
```

Include dependency graph for forwardvanillaoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ForwardVanillaOption](#)
Forward version of a vanilla option.

8.126 `builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/multiassetoption` File Reference

8.126.1 Detailed Description

Option on multiple assets.

```
#include <ql/option.hpp>
```

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for `multiassetoption.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `MultiAssetOption`
Base class for options on multiple assets.
- class `MultiAssetOption::arguments`
Arguments for multi-asset option calculation
- class `MultiAssetOption::results`
Results from multi-asset option calculation

8.127 build/.../QuantLib-0.3.11/ql/Instruments/oneassetoption File Reference

8.127.1 Detailed Description

Option on a single asset.

```
#include <ql/option.hpp>
```

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for oneassetoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OneAssetOption](#)
Base class for options on a single asset.
- class [OneAssetOption::arguments](#)
Arguments for single-asset option calculation
- class [OneAssetOption::results](#)
Results from single-asset option calculation

8.128 `build/buildd/BUILD/QuantLib-0.3.11/ql/Instruments/oneassetstrikedoption.hpp` File Reference

8.128.1 Detailed Description

Option on a single asset with striked payoff.

```
#include <ql/Instruments/oneassetoption.hpp>
```

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for `oneassetstrikedoption.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `OneAssetStrikedOption`
Base class for options on a single asset with striked payoff.

8.129 builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/payoffs.hpp File Reference

8.129.1 Detailed Description

Payoffs for various options.

```
#include <ql/option.hpp>
```

Include dependency graph for `payoffs.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `TypePayoff`
Intermediate class for call/put/straddle payoffs.
- class `StrikedTypePayoff`
Intermediate class for payoffs based on a fixed strike.
- class `PlainVanillaPayoff`
Plain-vanilla payoff.
- class `PercentageStrikePayoff`
Payoff with strike expressed as percentage
- class `CashOrNothingPayoff`
Binary cash-or-nothing payoff.
- class `AssetOrNothingPayoff`
Binary asset-or-nothing payoff.
- class `GapPayoff`
Binary gap payoff.
- class `SuperSharePayoff`
Binary supershare payoff.

8.130 build/builddir/BUILD/QuantLib-0.3.11/ql/Instruments/quantoforward File Reference

8.130.1 Detailed Description

Quanto version of a forward vanilla option.

```
#include <ql/Instruments/quantovanillaoption.hpp>
```

```
#include <ql/Instruments/forwardvanillaoption.hpp>
```

Include dependency graph for quantoforwardvanillaoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [QuantoForwardVanillaOption](#)
Quanto version of a forward vanilla option.

8.131 build/.../QuantLib-0.3.11/ql/Instruments/quantovanillaoption.hpp File Reference

8.131.1 Detailed Description

Quanto version of a vanilla option.

```
#include <ql/Instruments/vanillaoption.hpp>
```

```
#include <ql/PricingEngines/Quanto/quantoengine.hpp>
```

Include dependency graph for `quantovanillaoption.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `QuantoVanillaOption`
quanto version of a vanilla option

8.132 `builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/simpleswap.hpp` File Reference

8.132.1 Detailed Description

Simple fixed-rate vs Libor swap.

```
#include <ql/Instruments/swap.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <ql/schedule.hpp>
```

Include dependency graph for `simpleswap.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `SimpleSwap`
Simple fixed-rate vs `Libor` swap.
- class `SimpleSwap::arguments`
Arguments for simple swap calculation
- class `SimpleSwap::results`
Results from simple swap calculation

8.133 builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/stock.hpp File Reference

8.133.1 Detailed Description

concrete stock class

```
#include <ql/instrument.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for stock.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Stock](#)
Simple stock class.

8.134 build/Build/BUILD/QuantLib-0.3.11/ql/Instruments/swap.hpp File Reference

8.134.1 Detailed Description

Interest rate swap.

```
#include <ql/instrument.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/cashflow.hpp>
```

```
#include <ql/CashFlows/timebasket.hpp>
```

Include dependency graph for swap.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Swap](#)

Interest rate swap.

8.135 builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/swaption.hpp File Reference

8.135.1 Detailed Description

Swaption class.

```
#include <ql/numericalmethod.hpp>
```

```
#include <ql/option.hpp>
```

```
#include <ql/Instruments/simpleswap.hpp>
```

Include dependency graph for swaption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Swaption](#)
Swaption class
- class [Swaption::arguments](#)
Arguments for swaption calculation
- class [Swaption::results](#)
Results from swaption calculation

8.136 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Instruments/vanillaoption.h File Reference

8.136.1 Detailed Description

Vanilla option on a single asset.

```
#include <ql/Instruments/oneassetstrikedoption.hpp>
```

Include dependency graph for vanillaoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [VanillaOption](#)
Vanilla option (no discrete dividends, no barriers) on a single asset.
- class [VanillaOption::engine](#)
Vanilla option engine base class.

8.137 build/.../QuantLib-0.3.11/ql/Instruments/zerocouponbond.hpp File Reference

8.137.1 Detailed Description

zero-coupon bond

```
#include <ql/Instruments/bond.hpp>
```

Include dependency graph for zerocouponbond.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ZeroCouponBond](#)
zero-coupon bond

8.138 builddir/build/BUILD/QuantLib-0.3.11/ql/interestrate.hpp File Reference

8.138.1 Detailed Description

Instrument rate class.

```
#include <ql/types.hpp>
```

```
#include <ql/daycounter.hpp>
```

Include dependency graph for interestrate.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InterestRate](#)
Concrete interest rate class.

Enumerations

- enum **Compounding** { [Simple](#) = 0, [Compounded](#) = 1, [Continuous](#) = 2, [SimpleThenCompounded](#) }
Interest rate compounding rule.

8.139 builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/binomialtree.hpp File Reference

8.139.1 Detailed Description

Binomial tree class.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/Lattices/tree.hpp>
```

Include dependency graph for binomialtree.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BinomialTree](#)
Binomial tree base class.
- class [EqualProbabilitiesBinomialTree](#)
Base class for equal probabilities binomial tree.
- class [EqualJumpsBinomialTree](#)
Base class for equal jumps binomial tree.
- class [JarrowRudd](#)
Jarrow-Rudd (multiplicative) equal probabilities binomial tree.
- class [CoxRossRubinstein](#)
Cox-Ross-Rubinstein (multiplicative) equal jumps binomial tree.
- class [AdditiveEQPBinomialTree](#)
Additive equal probabilities binomial tree.
- class [Trigeorgis](#)
Trigeorgis (additive equal jumps) binomial tree
- class [Tian](#)
Tian tree: third moment matching, multiplicative approach
- class [LeisenReimer](#)
Leisen & Reimer tree: multiplicative approach.

8.140 build/buildd/BUILD/QuantLib-0.3.11/ql/Lattices/bsmlattice.hpp File Reference

8.140.1 Detailed Description

Binomial trees under the BSM model.

```
#include <ql/Lattices/binomialtree.hpp>
```

```
#include <ql/Lattices/lattice1d.hpp>
```

Include dependency graph for bsmlattice.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackScholesLattice](#)

Simple binomial lattice approximating the Black-Scholes model.

8.141 builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/lattice.hpp File Reference

8.141.1 Detailed Description

Lattice method class.

```
#include <ql/numericalmethod.hpp>
```

```
#include <ql/discretizedasset.hpp>
```

```
#include <ql/Patterns/curiouslyrecurring.hpp>
```

Include dependency graph for lattice.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Lattice](#)

Lattice-method base class.

8.142 build/Build/QuantLib-0.3.11/ql/Lattices/lattice1d.hpp File Reference

8.142.1 Detailed Description

One-dimensional lattice class.

```
#include <ql/Lattices/lattice.hpp>
```

Include dependency graph for lattice1d.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Lattice1D](#)
One-dimensional lattice.

8.143 builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/lattice2d.hpp File Reference

8.143.1 Detailed Description

Two-dimensional lattice class.

```
#include <ql/Lattices/lattice.hpp>
```

```
#include <ql/Lattices/trinomialtree.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for lattice2d.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Lattice2D](#)
Two-dimensional lattice.

8.144 build/buildd/BUILD/QuantLib-0.3.11/ql/Lattices/tree.hpp File Reference

8.144.1 Detailed Description

Tree class.

```
#include <ql/types.hpp>
```

```
#include <ql/Patterns/curiouslyrecurring.hpp>
```

Include dependency graph for tree.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Tree](#)

Tree approximating a single-factor diffusion

8.145 builddir/build/BUILD/QuantLib-0.3.11/ql/Lattices/trinomialtree.hpp File Reference

8.145.1 Detailed Description

Trinomial tree class.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/Lattices/tree.hpp>
```

```
#include <ql/timegrid.hpp>
```

Include dependency graph for trinomialtree.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TrinomialTree](#)
Recombining trinomial tree class.

8.146 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/array.hpp File Reference

8.146.1 Detailed Description

1-D array used in linear algebra.

```
#include <ql/types.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/Utilities/disposable.hpp>
```

```
#include <boost/iterator/reverse_iterator.hpp>
```

```
#include <boost/scoped_array.hpp>
```

```
#include <functional>
```

```
#include <numeric>
```

```
#include <iomanip>
```

Include dependency graph for array.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Array](#)
1-D array used in linear algebra.

8.147 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Math/backwardflatinterpolation.hpp File Reference

8.147.1 Detailed Description

backward-flat interpolation between discrete points

```
#include <ql/Math/interpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for backwardflatinterpolation.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [BackwardFlatInterpolation](#)
Backward-flat interpolation between discrete points.
- class [BackwardFlat](#)
Backward-flat interpolation factory and traits.

8.148 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/beta.hpp File Reference

8.148.1 Detailed Description

Beta and beta incomplete functions.

```
#include <ql/Math/gammadistribution.hpp>
```

Include dependency graph for beta.hpp:

Namespaces

- namespace **QuantLib**

Functions

- **Real** **betaFunction** (**Real** z, **Real** w)
- **Real** **betaContinuedFraction** (**Real** a, **Real** b, **Real** x, **Real** accuracy=1e-16, **Integer** maxIteration=100)
- **Real** **incompleteBetaFunction** (**Real** a, **Real** b, **Real** x, **Real** accuracy=1e-16, **Integer** maxIteration=100)

Incomplete Beta function.

8.148.2 Function Documentation

8.148.2.1 **Real** **incompleteBetaFunction** (**Real** a, **Real** b, **Real** x, **Real** accuracy = 1e-16, **Integer** maxIteration = 100)

Incomplete Beta function.

Incomplete Beta function

The implementation of the algorithm was inspired by "Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery, chapter 6

8.149 build/buildd/BUILD/QuantLib-0.3.11/ql/Math/bicubicsplineinterpolation.hpp File Reference

8.149.1 Detailed Description

bicubic spline interpolation between discrete points

```
#include <ql/Math/interpolation2D.hpp>
```

```
#include <ql/Math/cubicspline.hpp>
```

Include dependency graph for bicubicsplineinterpolation.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [BicubicSpline](#)
- class [Bicubic](#)
 - bicubic-spline interpolation factory*

8.150 build/Build/BUILD/QuantLib-0.3.11/ql/Math/bilinearinterpolation. File Reference

8.150.1 Detailed Description

bilinear interpolation between discrete points

```
#include <ql/Math/interpolation2D.hpp>
```

Include dependency graph for bilinearinterpolation.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [BilinearInterpolation](#)
bilinear interpolation between discrete points
- class [Bilinear](#)
bilinear interpolation factory

8.151 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/binomialdistribution. File Reference

8.151.1 Detailed Description

Binomial distribution.

```
#include <ql/Math/factorial.hpp>
```

```
#include <ql/Math/beta.hpp>
```

Include dependency graph for binomialdistribution.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BinomialDistribution](#)
Binomial probability distribution function.
- class [CumulativeBinomialDistribution](#)
Cumulative binomial distribution function.

Functions

- [Real binomialCoefficientLn](#) (BigNatural n, BigNatural k)
- [Real binomialCoefficient](#) (BigNatural n, BigNatural k)
- [Real PeizerPrattMethod2Inversion](#) ([Real](#) z, BigNatural n)

8.151.2 Function Documentation

8.151.2.1 [Real PeizerPrattMethod2Inversion](#) ([Real](#) z, BigNatural n)

Given an odd integer n and a real number z it returns p such that: $1 - \text{CumulativeBinomialDistribution}((n-1)/2, n, p) = \text{CumulativeNormalDistribution}(z)$

Precondition:

n must be odd

8.152 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/bivariatenormaldistribution.h File Reference

8.152.1 Detailed Description

bivariate cumulative normal distribution

```
#include <ql/Math/normaldistribution.hpp>
```

Include dependency graph for bivariatenormaldistribution.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BivariateCumulativeNormalDistributionDr78](#)
Cumulative bivariate normal distribution function.
- class [BivariateCumulativeNormalDistributionWe04DP](#)
Cumulative bivariate normal distribution function (West 2004).

Typedefs

- typedef [BivariateCumulativeNormalDistributionWe04DP](#) [BivariateCumulativeNormalDistribution](#)
default bivariate implementation

8.153 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/chisquaredistribution File Reference

8.153.1 Detailed Description

Chi-square (central and non-central) distributions.

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for chisquaredistribution.hpp:

Namespaces

- namespace **QuantLib**

8.154 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/choleskydecomposition.h` File Reference

8.154.1 Detailed Description

Cholesky decomposition.

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for `choleskydecomposition.hpp`:

Namespaces

- namespace `QuantLib`

8.155 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/comparison.hpp File Reference

8.155.1 Detailed Description

floating-point comparisons

```
#include <ql/types.hpp>
```

Include dependency graph for comparison.hpp:

Namespaces

- namespace **QuantLib**

Functions

- bool **close** (Real *x*, Real *y*)
- bool **close** (Real *x*, Real *y*, Size *n*)
- bool **close_enough** (Real *x*, Real *y*)
- bool **close_enough** (Real *x*, Real *y*, Size *n*)

8.155.2 Function Documentation

8.155.2.1 bool close (Real *x*, Real *y*)

Follows somewhat the advice of Knuth on checking for floating-point equality. The closeness relationship is:

$$\text{close}(x, y, n) \equiv |x - y| \leq \varepsilon|x| \wedge |x - y| \leq \varepsilon|y|$$

where ε is n times the machine accuracy; n equals 42 if not given.

8.155.2.2 bool close_enough (Real *x*, Real *y*)

Follows somewhat the advice of Knuth on checking for floating-point equality. The closeness relationship is:

$$\text{close}(x, y, n) \equiv |x - y| \leq \varepsilon|x| \vee |x - y| \leq \varepsilon|y|$$

where ε is n times the machine accuracy; n equals 42 if not given.

8.156 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/convergencestatistics.` File Reference

8.156.1 Detailed Description

statistics tool with risk measures

```
#include <ql/types.hpp>
```

```
#include <vector>
```

Include dependency graph for `convergencestatistics.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [ConvergenceStatistics](#)
statistics class with convergence table

8.157 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/cubicspline.hpp File Reference

8.157.1 Detailed Description

cubic spline interpolation between discrete points

```
#include <ql/Math/interpolation.hpp>
```

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

```
#include <vector>
```

Include dependency graph for cubicspline.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [CubicSpline](#)
Cubic spline interpolation between discrete points.
- class [MonotonicCubicSpline](#)
Cubic spline with monotonicity constraint
- class [NaturalCubicSpline](#)
Cubic spline with null second derivative at end points
- class [NaturalMonotonicCubicSpline](#)
Natural cubic spline with monotonicity constraint.
- class [Cubic](#)
cubic-spline interpolation factory and traits

8.158 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/discrepancystatistics.h` File Reference

8.158.1 Detailed Description

Statistic tool for sequences with discrepancy calculation.

```
#include <ql/Math/sequencestatistics.hpp>
```

Include dependency graph for `discrepancystatistics.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [DiscrepancyStatistics](#)
Statistic tool for sequences with discrepancy calculation.

8.159 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/errorfunction.hpp File Reference

8.159.1 Detailed Description

Error function.

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for errorfunction.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ErrorFunction](#)
Error function

8.160 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/extrapolation.hpp File Reference

8.160.1 Detailed Description

class-wide extrapolation settings

```
#include <ql/qldefines.hpp>
```

Include dependency graph for extrapolation.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Extrapolator](#)
base class for classes possibly allowing extrapolation

8.161 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/factorial.hpp File Reference

8.161.1 Detailed Description

Factorial numbers calculator.

```
#include <ql/types.hpp>
```

Include dependency graph for factorial.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Factorial](#)
Factorial numbers calculator

8.162 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/forwardflatinterpolati` File Reference

8.162.1 Detailed Description

forward-flat interpolation between discrete points

```
#include <ql/Math/interpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for `forwardflatinterpolation.hpp`:

Namespaces

- namespace `QuantLib`
- namespace `QuantLib::detail`

Classes

- class [ForwardFlatInterpolation](#)
Forward-flat interpolation between discrete points.
- class [ForwardFlat](#)
Forward-flat interpolation factory and traits.

8.163 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/functional.hpp File Reference

8.163.1 Detailed Description

functionals and combinators not included in the STL

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for functional.hpp:

Namespaces

- namespace **QuantLib**

Functions

- template<class F, class R> clipped_function< F, R > **clip** (const F &f, const R &r)
- template<class F, class G> composed_function< F, G > **compose** (const F &f, const G &g)

8.164 `build/buildd/BUILD/QuantLib-0.3.11/ql/Math/gammadistribution.hpp` File Reference

8.164.1 Detailed Description

Gamma distribution.

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for `gammadistribution.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `GammaFunction`
Gamma function class.

8.165 build/buildd/BUILD/QuantLib-0.3.11/ql/Math/gaussianorthogonalpolynomial.hpp File Reference

8.165.1 Detailed Description

orthogonal polynomials for gaussian quadratures

```
#include <ql/types.hpp>
```

Include dependency graph for gaussianorthogonalpolynomial.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GaussianOrthogonalPolynomial](#)
orthogonal polynomial for Gaussian quadratures
- class [GaussLaguerrePolynomial](#)
Gauss-Laguerre polynomial.
- class [GaussHermitePolynomial](#)
Gauss-Hermite polynomial.
- class [GaussJacobiPolynomial](#)
Gauss-Jacobi polynomial.
- class [GaussHyperbolicPolynomial](#)
Gauss hyperbolic polynomial.

8.166 `build/buildd/BUILD/QuantLib-0.3.11/ql/Math/gaussianquadratures.h` File Reference

8.166.1 Detailed Description

Integral of a 1-dimensional function using the Gauss quadratures.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/Math/gaussianorthogonalpolynomial.hpp>
```

Include dependency graph for `gaussianquadratures.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `GaussianQuadrature`
Integral of a 1-dimensional function using the Gauss quadratures method.
- class `GaussLaguerreIntegration`
generalized Gauss-Laguerre integration
- class `GaussHermiteIntegration`
generalized Gauss-Hermite integration
- class `GaussJacobiIntegration`
Gauss-Jacobi integration.
- class `GaussHyperbolicIntegration`
Gauss-Hyperbolic integration.
- class `GaussLegendreIntegration`
Gauss-Legendre integration.
- class `GaussChebyshevIntegration`
Gauss-Chebyshev integration.
- class `GaussChebyshev2thIntegration`
Gauss-Chebyshev integration second kind.
- class `GaussGegenbauerIntegration`
Gauss-Gegenbauer integration.
- class `TabulatedGaussLegendre`
tabulated Gauss-Legendre quadratures

8.167 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Math/gaussianstatistics.hpp File Reference

8.167.1 Detailed Description

statistics tool for gaussian-assumption risk measures

```
#include <ql/Math/normaldistribution.hpp>
```

Include dependency graph for gaussianstatistics.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GaussianStatistics](#)
Statistics tool for gaussian-assumption risk measures.
- class [StatsHolder](#)
Helper class for precomputed distributions.

8.168 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/generalstatistics.hpp` File Reference

8.168.1 Detailed Description

statistics tool

```
#include <ql/Utilities/null.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <vector>
```

```
#include <utility>
```

Include dependency graph for `generalstatistics.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [GeneralStatistics](#)
Statistics tool.

8.169 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/incompletemgamma.hpp File Reference

8.169.1 Detailed Description

Incomplete Gamma function.

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for incompletemgamma.hpp:

Namespaces

- namespace **QuantLib**

Functions

- [Real incompleteGammaFunction](#) ([Real](#) a, [Real](#) x, [Real](#) accuracy=1.0e-13, [Integer](#) maxIteration=100)
Incomplete Gamma function.
- [Real incompleteGammaFunctionSeriesRepr](#) ([Real](#) a, [Real](#) x, [Real](#) accuracy=1.0e-13, [Integer](#) maxIteration=100)
- [Real incompleteGammaFunctionContinuedFractionRepr](#) ([Real](#) a, [Real](#) x, [Real](#) accuracy=1.0e-13, [Integer](#) maxIteration=100)

8.169.2 Function Documentation

8.169.2.1 [Real incompleteGammaFunction](#) ([Real](#) a, [Real](#) x, [Real](#) accuracy = 1.0e-13, [Integer](#) maxIteration = 100)

Incomplete Gamma function.

Incomplete Gamma function

The implementation of the algorithm was inspired by "Numerical Recipes in C", 2nd edition, Press, Teukolsky, Vetterling, Flannery, chapter 6

8.170 build/Build/BUILD/QuantLib-0.3.11/ql/Math/incrementalstatistics.h

File Reference

8.170.1 Detailed Description

statistics tool based on incremental accumulation

```
#include <ql/Utilities/null.hpp>
```

```
#include <ql/errors.hpp>
```

Include dependency graph for incrementalstatistics.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [IncrementalStatistics](#)
Statistics tool based on incremental accumulation.

8.171 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/interpolation.hpp File Reference

8.171.1 Detailed Description

base class for 1-D interpolations

```
#include <ql/Patterns/bridge.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

Include dependency graph for interpolation.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InterpolationImpl](#)
abstract base class for interpolation implementations
- class [Interpolation](#)
base class for 1-D interpolations.
- class [Interpolation::templateImpl](#)
basic template implementation

8.172 build/buildd/BUILD/QuantLib-0.3.11/ql/Math/interpolation2D.hpp File Reference

8.172.1 Detailed Description

abstract base classes for 2-D interpolations

```
#include <ql/Patterns/bridge.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

Include dependency graph for interpolation2D.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Interpolation2DImpl](#)
abstract base class for 2-D interpolation implementations
- class [Interpolation2D](#)
base class for 2-D interpolations.
- class [Interpolation2D::templateImpl](#)
basic template implementation

8.173 build/.../QuantLib-0.3.11/ql/Math/kronrodintegral.hpp File Reference

8.173.1 Detailed Description

Integral of a 1-dimensional function using the Gauss-Kronrod method.

```
#include <ql/errors.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

Include dependency graph for kronrodintegral.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [KronrodIntegral](#)

Integral of a 1-dimensional function using the Gauss-Kronrod method.

8.174 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/lexicographicalview.h File Reference

8.174.1 Detailed Description

Lexicographical 2-D view of a contiguous set of data.

```
#include <ql/Utilities/steppingiterator.hpp>
```

```
#include <boost/iterator/reverse_iterator.hpp>
```

Include dependency graph for lexicographicalview.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LexicographicalView](#)
Lexicographical 2-D view of a contiguous set of data.

8.175 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/linearinterpolation.hpp File Reference

8.175.1 Detailed Description

linear interpolation between discrete points

```
#include <ql/Math/interpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for linearinterpolation.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [LinearInterpolation](#)
Linear interpolation between discrete points
- class [Linear](#)
[Linear](#) interpolation factory and traits.

8.176 `build/buildd/BUILD/QuantLib-0.3.11/ql/Math/loglinearinterpolation` File Reference

8.176.1 Detailed Description

log-linear interpolation between discrete points

```
#include <ql/Math/linearinterpolation.hpp>
```

```
#include <ql/Utilities/dataformatters.hpp>
```

Include dependency graph for `loglinearinterpolation.hpp`:

Namespaces

- namespace `QuantLib`
- namespace `QuantLib::detail`

Classes

- class [LogLinearInterpolation](#)
- class [LogLinear](#)
 - log-linear interpolation factory and traits*

8.177 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/matrix.hpp File Reference

8.177.1 Detailed Description

matrix used in linear algebra.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/Utilities/steppingiterator.hpp>
```

Include dependency graph for matrix.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Matrix](#)

Matrix used in linear algebra.

8.178 **build/buildd/BUILD/QuantLib-0.3.11/ql/Math/multicubicspline.hpp** File Reference

8.178.1 Detailed Description

N-dimensional cubic spline interpolation between discrete points.

```
#include <ql/errors.hpp>
#include <ql/types.hpp>
#include <functional>
#include <vector>
```

Include dependency graph for multicubicspline.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [MultiCubicSpline](#)

Typedefs

- typedef std::vector< std::vector< [Real](#) > > **SplineGrid**
- typedef DataTable< [Real](#) > **base_data_table**
- typedef Data< std::vector< [Real](#) >, EmptyArg > **base_data**
- typedef Point< [Real](#), EmptyArg > **base_arg_type**
- typedef Point< [Real](#), EmptyRes > **base_return_type**
- typedef Point< [Size](#), EmptyDim > **base_dimensions**
- typedef Point< base_data_table, EmptyRes > **base_output_data**
- typedef base_cubic_spline **cubic_spline_01**
- typedef n_cubic_spline< cubic_spline_01 > **cubic_spline_02**
- typedef n_cubic_spline< cubic_spline_02 > **cubic_spline_03**
- typedef n_cubic_spline< cubic_spline_03 > **cubic_spline_04**
- typedef n_cubic_spline< cubic_spline_04 > **cubic_spline_05**
- typedef n_cubic_spline< cubic_spline_05 > **cubic_spline_06**
- typedef n_cubic_spline< cubic_spline_06 > **cubic_spline_07**
- typedef n_cubic_spline< cubic_spline_07 > **cubic_spline_08**
- typedef n_cubic_spline< cubic_spline_08 > **cubic_spline_09**
- typedef n_cubic_spline< cubic_spline_09 > **cubic_spline_10**
- typedef n_cubic_spline< cubic_spline_10 > **cubic_spline_11**
- typedef n_cubic_spline< cubic_spline_11 > **cubic_spline_12**
- typedef n_cubic_spline< cubic_spline_12 > **cubic_spline_13**
- typedef n_cubic_spline< cubic_spline_13 > **cubic_spline_14**
- typedef n_cubic_spline< cubic_spline_14 > **cubic_spline_15**
- typedef base_cubic_splint **cubic_splint_01**

- typedef n_cubic_splint< cubic_splint_01 > **cubic_splint_02**
- typedef n_cubic_splint< cubic_splint_02 > **cubic_splint_03**
- typedef n_cubic_splint< cubic_splint_03 > **cubic_splint_04**
- typedef n_cubic_splint< cubic_splint_04 > **cubic_splint_05**
- typedef n_cubic_splint< cubic_splint_05 > **cubic_splint_06**
- typedef n_cubic_splint< cubic_splint_06 > **cubic_splint_07**
- typedef n_cubic_splint< cubic_splint_07 > **cubic_splint_08**
- typedef n_cubic_splint< cubic_splint_08 > **cubic_splint_09**
- typedef n_cubic_splint< cubic_splint_09 > **cubic_splint_10**
- typedef n_cubic_splint< cubic_splint_10 > **cubic_splint_11**
- typedef n_cubic_splint< cubic_splint_11 > **cubic_splint_12**
- typedef n_cubic_splint< cubic_splint_12 > **cubic_splint_13**
- typedef n_cubic_splint< cubic_splint_13 > **cubic_splint_14**
- typedef n_cubic_splint< cubic_splint_14 > **cubic_splint_15**
- typedef detail::SplineGrid **SplineGrid**

8.179 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/normaldistribution.hpp` File Reference

8.179.1 Detailed Description

normal, cumulative and inverse cumulative distributions

```
#include <ql/Math/errorfunction.hpp>
```

```
#include <ql/errors.hpp>
```

Include dependency graph for `normaldistribution.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [NormalDistribution](#)
Normal distribution function.
- class [CumulativeNormalDistribution](#)
Cumulative normal distribution function.
- class [InverseCumulativeNormal](#)
Inverse cumulative normal distribution function.
- class [MoroInverseCumulativeNormal](#)
Moro Inverse cumulative normal distribution class.

Typedefs

- typedef `NormalDistribution` **GaussianDistribution**
- typedef `InverseCumulativeNormal` **InvCumulativeNormalDistribution**

8.180 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/poissondistribution.h File Reference

8.180.1 Detailed Description

Poisson distribution.

```
#include <ql/Math/factorial.hpp>
```

```
#include <ql/Math/incompletingamma.hpp>
```

Include dependency graph for poissondistribution.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [PoissonDistribution](#)
Normal distribution function.
- class [CumulativePoissonDistribution](#)
Cumulative Poisson distribution function.
- class [InverseCumulativePoisson](#)
Inverse cumulative Poisson distribution function.

8.181 build/Build/BUILD/QuantLib-0.3.11/ql/Math/primenumbers.hpp File Reference

8.181.1 Detailed Description

Prime numbers calculator.

```
#include <ql/types.hpp>
```

```
#include <vector>
```

Include dependency graph for primenumbers.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [PrimeNumbers](#)
Prime numbers calculator.

8.182 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/pseudosqrt.hpp File Reference

8.182.1 Detailed Description

pseudo square root of a real symmetric matrix

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for pseudosqrt.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [SalvagingAlgorithm](#)
algorithm used for matricial pseudo square root

8.183 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/riskstatistics.hpp File Reference

8.183.1 Detailed Description

empirical-distribution risk measures

```
#include <ql/Math/functional.hpp>
```

```
#include <ql/Math/generalstatistics.hpp>
```

```
#include <ql/Math/gaussianstatistics.hpp>
```

Include dependency graph for riskstatistics.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GenericRiskStatistics](#)
empirical-distribution risk measures

Typedefs

- typedef GaussianStatistics< GenericRiskStatistics< GeneralStatistics > > [RiskStatistics](#)
default risk measures tool

8.183.2 Typedef Documentation

8.183.2.1 typedef GaussianStatistics<GenericRiskStatistics<GeneralStatistics> > RiskStatistics

default risk measures tool

Test

the correctness of the returned values is tested by checking them against numerical calculations.

8.184 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/rounding.hpp File Reference

8.184.1 Detailed Description

Rounding implementation.

```
#include <ql/types.hpp>
```

Include dependency graph for rounding.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Rounding](#)
basic rounding class
- class [UpRounding](#)
Up-rounding.
- class [DownRounding](#)
Down-rounding.
- class [ClosestRounding](#)
Closest rounding.
- class [CeilingTruncation](#)
Ceiling truncation.
- class [FloorTruncation](#)
Floor truncation.

8.185 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/sampledcurve.hpp` File Reference

8.185.1 Detailed Description

a class that contains a sampled curve

```
#include <ql/Math/array.hpp>
```

```
#include <ql/types.hpp>
```

Include dependency graph for `sampledcurve.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `SampledCurve`
This class contains a sampled curve.

Typedefs

- typedef `SampledCurve` `SampledCurveSet`

8.186 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/segmentintegral.hpp File Reference

8.186.1 Detailed Description

Integral of a one-dimensional function.

```
#include <ql/types.hpp>
```

```
#include <ql/errors.hpp>
```

Include dependency graph for segmentintegral.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SegmentIntegral](#)
Integral of a one-dimensional function.

8.187 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/sequencestatistics.hpp File Reference

8.187.1 Detailed Description

Statistics tools for sequence (vector, list, array) samples.

```
#include <ql/Math/statistics.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for sequencestatistics.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SequenceStatistics](#)
Statistics analysis of N-dimensional (sequence) data.

Defines

- #define **DEFINE_SEQUENCE_STAT_CONST_METHOD_VOID(METHOD)**
- #define **DEFINE_SEQUENCE_STAT_CONST_METHOD_DOUBLE(METHOD)**

8.187.2 Define Documentation

8.187.2.1 #define DEFINE_SEQUENCE_STAT_CONST_METHOD_VOID(METHOD)

Value:

```
template <class Stat> \
    std::vector<Real> \
    SequenceStatistics<Stat>::METHOD() const { \
        for (Size i=0; i<dimension_; i++) \
            results_[i] = stats_[i].METHOD(); \
        return results_; \
    }
```

8.187.2.2 #define DEFINE_SEQUENCE_STAT_CONST_METHOD_DOUBLE(METHOD)

Value:

```
template <class Stat> \
    std::vector<Real> \
    SequenceStatistics<Stat>::METHOD(Real x) const { \
        for (Size i=0; i<dimension_; i++) \
            results_[i] = stats_[i].METHOD(x); \
    }
```

```
        return results_; \
    }
```

8.188 `builddir/build/BUILD/QuantLib-0.3.11/ql/Math/simpsonintegral.hpp` File Reference

8.188.1 Detailed Description

integral of a one-dimensional function

```
#include <ql/Math/trapezoidintegral.hpp>
```

Include dependency graph for `simpsonintegral.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [SimpsonIntegral](#)
Integral of a one-dimensional function.

8.189 builddir/build/BUILD/QuantLib-0.3.11/ql/Math/statistics.hpp File Reference

8.189.1 Detailed Description

statistics tool with risk measures

```
#include <ql/Math/generalstatistics.hpp>
```

Include dependency graph for statistics.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef GeneralStatistics [Statistics](#)
default statistics tool

8.189.2 Typedef Documentation

8.189.2.1 typedef GeneralStatistics Statistics

default statistics tool

Test

the correctness of the returned values is tested by checking them against numerical calculations.

8.190 build/Build/BUILD/QuantLib-0.3.11/ql/Math/svd.hpp File Reference

8.190.1 Detailed Description

singular value decomposition

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for svd.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SVD](#)
Singular value decomposition.

8.191 build/.../QuantLib-0.3.11/ql/Math/symmetriceigenvalues File Reference

8.191.1 Detailed Description

Eigenvalues / eigenvectors of a real symmetric matrix.

```
#include <ql/Math/symmetricschurdecomposition.hpp>
```

Include dependency graph for symmetriceigenvalues.hpp:

Namespaces

- namespace **QuantLib**

Functions

- Disposable< Array > **SymmetricEigenvalues** (Matrix &s)
- Disposable< Matrix > **SymmetricEigenvectors** (Matrix &s)

8.192 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Math/symmetricschurdecom File Reference

8.192.1 Detailed Description

Eigenvalues / eigenvectors of a real symmetric matrix.

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for symmetricschurdecomposition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SymmetricSchurDecomposition](#)
symmetric threshold Jacobi algorithm.

8.193 build/.../QuantLib-0.3.11/ql/Math/tqreigendecomposition File Reference

8.193.1 Detailed Description

tridiag. QR eigen decomposition with explicite shift aka Wilkinson

```
#include <ql/Math/array.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for tqreigendecomposition.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TqrEigenDecomposition](#)
tridiag. QR eigen decomposition with explicite shift aka Wilkinson

8.194 build/builddir/BUILD/QuantLib-0.3.11/ql/Math/trapezoidintegral.hpp File Reference

8.194.1 Detailed Description

integral of a one-dimensional function

```
#include <ql/Utilities/null.hpp>
```

```
#include <ql/errors.hpp>
```

Include dependency graph for trapezoidintegral.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TrapezoidIntegral](#)
Integral of a one-dimensional function.

8.195 builddir/build/BUILD/QuantLib-0.3.11/ql/money.hpp File Reference

8.195.1 Detailed Description

cash amount in a given currency

```
#include <ql/currency.hpp>
```

Include dependency graph for money.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Money](#)
amount of cash

8.196 build/builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/brownianbridge.hpp File Reference

8.196.1 Detailed Description

Browian bridge.

```
#include <ql/MonteCarlo/path.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for brownianbridge.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BrownianBridge](#)
Builds Wiener process paths using Gaussian variates.

8.197 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/getcovariance.hpp File Reference

8.197.1 Detailed Description

Covariance matrix calculation.

```
#include <ql/Math/matrix.hpp>
```

```
#include <ql/Utilities/dataformatters.hpp>
```

Include dependency graph for getcovariance.hpp:

Namespaces

- namespace [QuantLib](#)

Classes

- class [CovarianceDecomposition](#)

Functions

- template<class DataIterator> Disposable< Matrix > [getCovariance](#) (DataIterator volBegin, DataIterator volEnd, const Matrix &corr, [Real](#) tolerance=1.0e-12)

8.197.2 Function Documentation

8.197.2.1 Disposable<Matrix> getCovariance (DataIterator *volBegin*, DataIterator *volEnd*, const Matrix & *corr*, [Real](#) *tolerance* = 1.0e-12)

Combines the correlation matrix and the vector of volatilities to return the covariance matrix.

Note that only the symmetric part of the correlation matrix is used. Also it is assumed that the diagonal member of the correlation matrix equals one.

Precondition:

The correlation matrix must be symmetric with the diagonal members equal to one.

[Test](#)

tested on know values and cross checked with [CovarianceDecomposition](#)

8.198 build/builddir/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctraits.hpp File Reference

8.198.1 Detailed Description

Monte Carlo policies.

```
#include <ql/MonteCarlo/pathgenerator.hpp>
```

```
#include <ql/MonteCarlo/multipathgenerator.hpp>
```

```
#include <ql/MonteCarlo/pathpricer.hpp>
```

```
#include <ql/RandomNumbers/rngtraits.hpp>
```

Include dependency graph for mctraits.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [SingleVariate](#)
default Monte Carlo traits for single-variate models
- struct [SingleAsset](#)
- struct [MultiVariate](#)
default Monte Carlo traits for multi-variate models
- struct [MultiAsset](#)

8.199 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/mctypedefs.hpp File Reference

8.199.1 Detailed Description

Default choices for template instantiations.

```
#include <ql/MonteCarlo/montecarlomodel.hpp>
```

Include dependency graph for mctypedefs.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef `MonteCarloModel< SingleVariate< PseudoRandom > >` [OneFactorMonteCarloOption](#)
default choice for one-factor Monte Carlo model.
- typedef `MonteCarloModel< MultiVariate< PseudoRandom > >` [MultiFactorMonteCarloOption](#)
default choice for multi-factor Monte Carlo model.

8.200 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/montecarlomodel.hpp File Reference

8.200.1 Detailed Description

General purpose Monte Carlo model.

```
#include <ql/MonteCarlo/mctraits.hpp>
```

```
#include <ql/Math/statistics.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

Include dependency graph for montecarlomodel.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MonteCarloModel](#)
General purpose Monte Carlo model for path samples.

8.201 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/multipath.hpp File Reference

8.201.1 Detailed Description

Correlated multiple asset paths.

```
#include <ql/MonteCarlo/path.hpp>
```

Include dependency graph for multipath.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MultiPath](#)
Correlated multiple asset paths.

8.202 `builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/multipathgenerator.hpp` File Reference

8.202.1 Detailed Description

Generates a multi path from a random-array generator.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/Processes/stochasticprocessarray.hpp>
```

```
#include <ql/MonteCarlo/multipath.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <ql/Math/pseudosqrt.hpp>
```

Include dependency graph for `multipathgenerator.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [MultiPathGenerator](#)
Generates a multipath from a random number generator.

8.203 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/path.hpp File Reference

8.203.1 Detailed Description

single factor random walk

```
#include <ql/timegrid.hpp>
```

```
#include <ql/Math/array.hpp>
```

Include dependency graph for path.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Path](#)

8.204 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/pathgenerator.hpp File Reference

8.204.1 Detailed Description

Generates random paths using a sequence generator.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/MonteCarlo/brownianbridge.hpp>
```

Include dependency graph for pathgenerator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [PathGenerator](#)
Generates random paths using a sequence generator.

8.205 builddir/build/BUILD/QuantLib-0.3.11/ql/MonteCarlo/pathpricer.hpp File Reference

8.205.1 Detailed Description

base class for single-path pricers

```
#include <ql/option.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for pathpricer.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [PathPricer](#)
base class for path pricers

8.206 builddir/build/BUILD/QuantLib-0.3.11/ql/Monte-Carlo/sample.hpp File Reference

8.206.1 Detailed Description

weighted sample

```
#include <ql/types.hpp>
```

Include dependency graph for sample.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [Sample](#)
weighted sample

8.207 builddir/build/BUILD/QuantLib-0.3.11/ql/numericalmethod.hpp File Reference

8.207.1 Detailed Description

Numerical method class.

```
#include <ql/timegrid.hpp>
```

```
#include <ql/Math/array.hpp>
```

Include dependency graph for numericalmethod.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [NumericalMethod](#)
Numerical method (tree, finite-differences) base class.

8.208 `build/buildd/BUILD/QuantLib-0.3.11/ql/Optimization/armijo.hpp` File Reference

8.208.1 Detailed Description

Armijo line-search class.

```
#include <ql/Optimization/linesearch.hpp>
```

Include dependency graph for `armijo.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [ArmijoLineSearch](#)
Armijo line search.

8.209 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/conjugategradient.hpp File Reference

8.209.1 Detailed Description

Conjugate gradient optimization method.

```
#include <ql/Optimization/armijo.hpp>
```

Include dependency graph for conjugategradient.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ConjugateGradient](#)
Multi-dimensional Conjugate Gradient class.

8.210 build/Build/BUILD/QuantLib-0.3.11/ql/Optimization/constraint.hpp File Reference

8.210.1 Detailed Description

Abstract constraint class.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/Patterns/bridge.hpp>
```

Include dependency graph for constraint.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ConstraintImpl](#)
Base class for constraint implementations.
- class [Constraint](#)
Base constraint class.
- class [NoConstraint](#)
No constraint.
- class [PositiveConstraint](#)
Constraint imposing positivity to all arguments
- class [BoundaryConstraint](#)
Constraint imposing all arguments to be in [low,high]
- class [CompositeConstraint](#)
Constraint enforcing both given sub-constraints

8.211 build/.../QuantLib-0.3.11/ql/Optimization/costfunction.h File Reference

8.211.1 Detailed Description

Optimization cost function class.

```
#include <ql/Math/array.hpp>
```

Include dependency graph for costfunction.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CostFunction](#)
Cost function abstract class for optimization problem.

8.212 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/criteria.hpp File Reference

8.212.1 Detailed Description

Optimization criteria class.

```
#include <ql/types.hpp>
```

Include dependency graph for criteria.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [EndCriteria](#)
Criteria to end optimization process.

8.213 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/leastsquare.hpp File Reference

8.213.1 Detailed Description

Least square cost function.

```
#include <ql/Math/matrix.hpp>
```

```
#include <ql/Optimization/conjugategradient.hpp>
```

Include dependency graph for leastsquare.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LeastSquareProblem](#)
Base class for least square problem.
- class [LeastSquareFunction](#)
Cost function for least-square problems.
- class [NonLinearLeastSquare](#)
Non-linear least-square method.

8.214 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/linesearch.hpp File Reference

8.214.1 Detailed Description

Line search abstract class.

```
#include <ql/Optimization/problem.hpp>
```

Include dependency graph for linesearch.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LineSearch](#)
Base class for line search.

8.215 builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/method.hpp File Reference

8.215.1 Detailed Description

Abstract optimization method class.

```
#include <ql/Optimization/constraint.hpp>
```

```
#include <ql/Optimization/costfunction.hpp>
```

```
#include <ql/Optimization/criteria.hpp>
```

Include dependency graph for method.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OptimizationMethod](#)

Abstract class for constrained optimization method.

8.216 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/problem.hpp File Reference

8.216.1 Detailed Description

Abstract optimization class.

```
#include <ql/Optimization/method.hpp>
```

Include dependency graph for problem.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Problem](#)
Constrained optimization problem.

8.217 builddir/build/BUILD/QuantLib-0.3.11/ql/Optimization/simplex.hpp File Reference

8.217.1 Detailed Description

Simplex optimization method.

```
#include <ql/Optimization/problem.hpp>
```

```
#include <vector>
```

Include dependency graph for simplex.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Simplex](#)
Multi-dimensional simplex class.

8.218 `build/buildd/BUILD/QuantLib-0.3.11/ql/Optimization/steepestdescent` File Reference

8.218.1 Detailed Description

Steepest descent optimization method.

```
#include <ql/Optimization/armijo.hpp>
```

Include dependency graph for `steepestdescent.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [SteepestDescent](#)
Multi-dimensional steepest-descent class.

8.219 builddir/build/BUILD/QuantLib-0.3.11/ql/option.hpp File Reference

8.219.1 Detailed Description

Base option class.

```
#include <ql/instrument.hpp>
```

```
#include <ql/payoff.hpp>
```

```
#include <ql/exercise.hpp>
```

Include dependency graph for option.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Option](#)
base option class
- class [Option::arguments](#)
- class [Greeks](#)
additional option results
- class [MoreGreeks](#)
more additional option results

8.220 build/Build/QuantLib-0.3.11/ql/Patterns/bridge.hpp File Reference

8.220.1 Detailed Description

bridge pattern (a.k.a. handle-body idiom)

```
#include <ql/qldefines.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

Include dependency graph for bridge.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Bridge](#)
The Bridge pattern made explicit.

8.221 builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/composite.hpp File Reference

8.221.1 Detailed Description

composite pattern

```
#include <ql/qldefines.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

```
#include <list>
```

Include dependency graph for composite.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Composite](#)
Composite pattern.

8.222 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/curiouslyrecurring File Reference

8.222.1 Detailed Description

Curiously recurring template pattern.

```
#include <ql/qldefines.hpp>
```

Include dependency graph for curiouslyrecurring.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CuriouslyRecurringTemplate](#)
Support for the curiously recurring template pattern.

8.223 builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/lazyobject.hpp File Reference

8.223.1 Detailed Description

framework for calculation on demand and result caching

```
#include <ql/Patterns/observable.hpp>
```

Include dependency graph for lazyobject.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LazyObject](#)

Framework for calculation on demand and result caching.

8.224 build/Build/QuantLib-0.3.11/ql/Patterns/observable.hpp File Reference

8.224.1 Detailed Description

observer/observable pattern

```
#include <ql/qldefines.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

```
#include <list>
```

Include dependency graph for observable.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Observable](#)
Object that notifies its changes to a set of observables.
- class [Observer](#)
Object that gets notified when a given observable changes.

8.225 builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/singleton.hpp File Reference

8.225.1 Detailed Description

basic support for the singleton pattern

```
#include <ql/types.hpp>
```

```
#include <boost/shared_ptr.hpp>
```

```
#include <boost/noncopyable.hpp>
```

```
#include <map>
```

Include dependency graph for singleton.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Singleton](#)

Basic support for the singleton pattern.

8.226 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Patterns/visitor.hpp File Reference

8.226.1 Detailed Description

degenerate base class for the Acyclic Visitor pattern

```
#include <ql/qldefines.hpp>
```

Include dependency graph for visitor.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AcyclicVisitor](#)
degenerate base class for the Acyclic Visitor pattern
- class [Visitor](#)
Visitor for a specific class

8.227 builddir/build/BUILD/QuantLib-0.3.11/ql/payoff.hpp File Reference

8.227.1 Detailed Description

Option payoff classes.

```
#include <ql/types.hpp>
```

```
#include <functional>
```

Include dependency graph for payoff.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Payoff](#)
Base class for option payoffs.

8.228 `build/buildd/BUILD/QuantLib-0.3.11/ql/Pricers/discretegeometricaso` File Reference

8.228.1 Detailed Description

Discrete Geometric Average Strike Option.

```
#include <ql/Pricers/singleassetoption.hpp>
```

```
#include <ql/Math/normaldistribution.hpp>
```

Include dependency graph for `discretegeometricaso.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [DiscreteGeometricASO](#)
Discrete geometric average-strike Asian option (European style).

8.229 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mccliquetoption.hpp File Reference

8.229.1 Detailed Description

Cliquet option priced with Monte Carlo simulation.

```
#include <ql/option.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mccliquetoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McCliquetOption](#)
simple example of Monte Carlo pricer

8.230 build/builddir/BUILD/QuantLib-0.3.11/ql/Pricers/mcdiscretearithmetic File Reference

8.230.1 Detailed Description

Discrete Arithmetic Average Strike Option.

```
#include <ql/option.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mcdiscretearithmeticaso.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McDiscreteArithmeticASO](#)
example of Monte Carlo pricer using a control variate.

8.231 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mceverest.hpp File Reference

8.231.1 Detailed Description

Everest-type option pricer

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mceverest.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McEverest](#)
Everest-type option pricer.

8.232 build/buildd/BUILD/QuantLib-0.3.11/ql/Pricers/mchimalaya.hpp File Reference

8.232.1 Detailed Description

Himalayan-type option pricer.

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mchimalaya.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McHimalaya](#)
Himalayan-type option pricer.

8.233 build/Build/QuantLib-0.3.11/ql/Pricers/mcmaxbasket.hpp File Reference

8.233.1 Detailed Description

Max Basket Monte Carlo pricer.

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mcmaxbasket.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McMaxBasket](#)
simple example of multi-factor Monte Carlo pricer

8.234 build/builddir/BUILD/QuantLib-0.3.11/ql/Pricers/mcpagoda.hpp File Reference

8.234.1 Detailed Description

Roofed multi asset Asian option.

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mcpagoda.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McPagoda](#)
roofed Asian option

8.235 build/.../QuantLib-0.3.11/ql/Pricers/mcperformanceoption.hpp File Reference

8.235.1 Detailed Description

Performance option priced with Monte Carlo simulation.

```
#include <ql/option.hpp>
```

```
#include <ql/types.hpp>
```

```
#include <ql/Pricers/mcpricer.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for mcperformanceoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McPerformanceOption](#)
Performance option computed using Monte Carlo simulation.

8.236 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/mcpricer.hpp File Reference

8.236.1 Detailed Description

base class for Monte Carlo pricers

```
#include <ql/MonteCarlo/montecarlomodel.hpp>
```

Include dependency graph for mcpricer.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McPricer](#)
base class for Monte Carlo pricers

8.237 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricers/singleassetoption.hpp File Reference

8.237.1 Detailed Description

common code for option evaluation

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for singleassetoption.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SingleAssetOption](#)
Black-Scholes-Merton option.

8.238 `builddir/build/BUILD/QuantLib-0.3.11/ql/pricingengine.hpp` File Reference

8.238.1 Detailed Description

Base class for pricing engines.

```
#include <ql/argsandresults.hpp>
```

```
#include <ql/Patterns/observable.hpp>
```

Include dependency graph for `pricingengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `PricingEngine`
interface for pricing engines
- class `GenericEngine`
template base class for option pricing engines

8.239 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/americanpayoffatexpiry.hpp File Reference

8.239.1 Detailed Description

Analytical formulae for american exercise with payoff at expiry.

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for americanpayoffatexpiry.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AmericanPayoffAtExpiry](#)

8.240 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/americanpayoffathit.hpp File Reference

8.240.1 Detailed Description

Analytical formulae for american exercise with payoff at hit.

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for americanpayoffathit.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AmericanPayoffAtHit](#)

8.241 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/analytic_cont_geom_av_price.hpp File

Reference 1087
8.241 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/analytic_cont_geom_av_price.hpp File
Reference

8.241.1 Detailed Description

Analytic engine for continuous geometric average price Asian.

```
#include <ql/Instruments/asianoption.hpp>
```

Include dependency graph for analytic_cont_geom_av_price.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticContinuousGeometricAveragePriceAsianEngine](#)
Pricing engine for European continuous geometric average price Asian.

8.242 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Asian/analytic_discr_geom_av_price.hpp` File Reference

8.242.1 Detailed Description

Analytic engine for discrete geometric average price Asian.

```
#include <ql/Instruments/asianoption.hpp>
```

Include dependency graph for `analytic_discr_geom_av_price.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [AnalyticDiscreteGeometricAveragePriceAsianEngine](#)
Pricing engine for European discrete geometric average price Asian.

8.243 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/mc_discr_arith_av_price.hpp File

Reference 1089
8.243 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/mc_discr_arith_av_price.hpp File Reference

8.243.1 Detailed Description

Monte Carlo engine for discrete arithmetic average price Asian.

```
#include <ql/PricingEngines/Asian/mc_discr_geom_av_price.hpp>
```

```
#include <ql/PricingEngines/Asian/analytic_discr_geom_av_price.hpp>
```

Include dependency graph for mc_discr_arith_av_price.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCDiscreteArithmeticAPEngine](#)
Monte Carlo pricing engine for discrete arithmetic average price Asian.

8.244 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Asian/mc_discr_geom_av_price.hpp` File Reference

8.244.1 Detailed Description

Monte Carlo engine for discrete geometric average price Asian.

```
#include <ql/PricingEngines/Asian/mcdiscreteasianengine.hpp>
```

```
#include <ql/Volatilities/blackconstantvol.hpp>
```

```
#include <ql/Volatilities/blackvariancecurve.hpp>
```

Include dependency graph for `mc_discr_geom_av_price.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [MCDiscreteGeometricAPEngine](#)

Monte Carlo pricing engine for discrete geometric average price Asian.

8.245 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Asian/mcdiscreteasianengine.hpp File Reference

8.245.1 Detailed Description

Monte Carlo pricing engine for discrete average Asians.

```
#include <ql/PricingEngines/mcsimulation.hpp>
```

```
#include <ql/Instruments/asianoption.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for mcdiscreteasianengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCDiscreteAveragingAsianEngine](#)
Pricing engine for discrete average Asians using Monte Carlo simulation.

8.246 build/Build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Barrier/analyticbarrierengine.hpp File Reference

8.246.1 Detailed Description

Analytic barrier option engines.

```
#include <ql/Instruments/barrieroption.hpp>
```

```
#include <ql/Math/normaldistribution.hpp>
```

Include dependency graph for analyticbarrierengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticBarrierEngine](#)
Pricing engine for barrier options using analytical formulae.

8.247 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Barrier/mcbarrierengine.hpp File Reference

8.247.1 Detailed Description

Monte Carlo barrier option engines.

```
#include <ql/Instruments/barrieroption.hpp>
```

```
#include <ql/PricingEngines/mcsimulation.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for mcbarrierengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCBarrierEngine](#)
Pricing engine for barrier options using Monte Carlo simulation.

8.248 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Basket/mcamericanbasketengine.hpp` File Reference

8.248.1 Detailed Description

Least-square Monte Carlo engines.

```
#include <ql/Instruments/basketoption.hpp>
```

```
#include <ql/MonteCarlo/mctraits.hpp>
```

Include dependency graph for `mcamericanbasketengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [MCAmericanBasketEngine](#)
least-square Monte Carlo engine

8.249 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Basket/mcbasketengine.hpp File Reference

8.249.1 Detailed Description

European basket MC Engine.

```
#include <ql/Instruments/basketoption.hpp>
```

```
#include <ql/PricingEngines/mcsimulation.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for mcbasketengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCBasketEngine](#)

Pricing engine for basket options using Monte Carlo simulation.

8.250 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Basket/stulzengine.hpp` File Reference

8.250.1 Detailed Description

2D European Basket formulae, due to Stulz (1982)

```
#include <ql/Instruments/basketoption.hpp>
```

Include dependency graph for `stulzengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [StulzEngine](#)
Pricing engine for 2D European Baskets.

8.251 builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/blackformula.hpp File Reference

8.251.1 Detailed Description

Black formula.

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for blackformula.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackFormula](#)
Black-formula calculator.

8.252 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/blackmodel.hpp` File Reference

8.252.1 Detailed Description

Abstract class for Black-type models (market models).

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/quote.hpp>
```

```
#include <ql/Math/normaldistribution.hpp>
```

Include dependency graph for `blackmodel.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `BlackModel`
Black-model for vanilla interest-rate derivatives.

8.253 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/CapFloor/analyticcapfloorengine.hpp File Reference

8.253.1 Detailed Description

Analytic engine for caps/floors.

```
#include <ql/Instruments/capfloor.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

```
#include <ql/ShortRateModels/model.hpp>
```

Include dependency graph for analyticcapfloorengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticCapFloorEngine](#)
Analytic engine for cap/floor.

8.254 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/CapFloor/blackcapfloorengine.hpp` File Reference

8.254.1 Detailed Description

Black-formula cap/floor engine.

```
#include <ql/Instruments/capfloor.hpp>
```

```
#include <ql/PricingEngines/blackmodel.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

Include dependency graph for `blackcapfloorengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackCapFloorEngine](#)
Black-formula cap/floor engine.

8.255

builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/CapFloor/discretizedcapfloor.hpp

File Reference

1101

8.255 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/CapFloor/discretizedcapfloor.hpp File Reference

8.255.1 Detailed Description

discretized cap/floor

```
#include <ql/Instruments/capfloor.hpp>
```

```
#include <ql/discretizedasset.hpp>
```

Include dependency graph for discretizedcapfloor.hpp:

Namespaces

- namespace **QuantLib**

8.256 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/CapFloor/treecapfloorengine.hpp` File Reference

8.256.1 Detailed Description

Numerical lattice engine for cap/floors.

```
#include <ql/Instruments/capfloor.hpp>
```

```
#include <ql/PricingEngines/latticeshortratemodelengine.hpp>
```

Include dependency graph for `treecapfloorengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [TreeCapFloorEngine](#)
Numerical lattice engine for cap/floors.

8.257

builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Cliquet/analyticcliquetengine.hpp
File Reference. 1103

8.257 — builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Cliquet/analyticcliquetengine.hpp File Reference

8.257.1 Detailed Description

Analytic Cliquet engine.

```
#include <ql/Instruments/cliquetooption.hpp>
```

Include dependency graph for analyticcliquetengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticCliquetEngine](#)
Pricing engine for Cliquet options using analytical formulae.

8.258 **builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Cliquet/analyticperformanceengine.hpp** File Reference

8.258.1 Detailed Description

Analytic performance engine.

```
#include <ql/Instruments/cliquetoption.hpp>
```

Include dependency graph for analyticperformanceengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticPerformanceEngine](#)
Pricing engine for performance options using analytical formulae.

8.259 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Forward/forwardengine.hpp File Reference

8.259.1 Detailed Description

Forward (strike-resetting) option engine.

```
#include <ql/pricingengine.hpp>
#include <ql/Processes/blackscholesprocess.hpp>
#include <ql/Volatilities/IMPLIEDVOLTERMSTRUCTURE.hpp>
#include <ql/TermStructures/IMPLIEDTERMSTRUCTURE.hpp>
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for forwardengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ForwardOptionArguments](#)
Arguments for forward (strike-resetting) option calculation
- class [ForwardEngine](#)
Forward engine base class.

8.260 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Forward/forwardperformanceengine.hpp` File Reference

8.260.1 Detailed Description

Forward (strike-resetting) performance option engines.

```
#include <ql/PricingEngines/Forward/forwardengine.hpp>
```

```
#include <ql/stochasticprocess.hpp>
```

Include dependency graph for `forwardperformanceengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [ForwardPerformanceEngine](#)
Forward performance engine.

8.261 build/.../QuantLib-0.3.11/ql/PricingEngines/genericmodelengine.hpp File Reference

8.261.1 Detailed Description

Generic option engine based on a model.

```
#include <ql/pricingengine.hpp>
```

Include dependency graph for genericmodelengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GenericModelEngine](#)
Base class for some pricing engine on a particular model.

8.262 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/greeks.hpp File Reference

8.262.1 Detailed Description

default greek calculations

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for greeks.hpp:

Namespaces

- namespace **QuantLib**

Functions

- [Real blackScholesTheta](#) (const boost::shared_ptr< BlackScholesProcess > &, [Real](#) value, [Real](#) delta, [Real](#) gamma)
default theta calculation for Black-Scholes options
- [Real defaultThetaPerDay](#) ([Real](#) theta)
default theta-per-day calculation

8.263 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/latticeshortratemodelengine.hpp File Reference

8.263.1 Detailed Description

Engine for a short-rate model specialized on a lattice.

```
#include <ql/ShortRateModels/model.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

Include dependency graph for latticeshortratemodelengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LatticeShortRateModelEngine](#)
Engine for a short-rate model specialized on a lattice.

8.264 build/Build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/mcsimulation.hpp File Reference

8.264.1 Detailed Description

framework for Monte Carlo engines

```
#include <ql/grid.hpp>
```

```
#include <ql/MonteCarlo/montecarlomodel.hpp>
```

Include dependency graph for mcsimulation.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [McSimulation](#)
base class for Monte Carlo engines

8.265 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Quanto/quantoengine.hpp File Reference

8.265.1 Detailed Description

Quanto option engine.

```
#include <ql/pricingengine.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

```
#include <ql/TermStructures/quantotermstructure.hpp>
```

```
#include <ql/Instruments/payoffs.hpp>
```

Include dependency graph for quantoengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [QuantoOptionArguments](#)
Arguments for quanto option calculation
- class [QuantoOptionResults](#)
Results from quanto option calculation
- class [QuantoEngine](#)
Quanto engine base class.

8.266 build/Build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Swaption/blackswaptionengine.hpp File Reference

8.266.1 Detailed Description

Black-formula swaption engine.

```
#include <ql/Instruments/swaption.hpp>
```

```
#include <ql/PricingEngines/blackmodel.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

Include dependency graph for blackswaptionengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackSwaptionEngine](#)
Black-formula swaption engine.

8.267 build/ build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/discretizedswaption.hpp File Reference

8.267.1 Detailed Description

Discretized swaption class.

```
#include <ql/Instruments/swaption.hpp>
```

```
#include <ql/discretizedasset.hpp>
```

Include dependency graph for discretizedswaption.hpp:

Namespaces

- namespace **QuantLib**

8.268 build/builddir/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/g2swaptionengine.hpp File Reference

8.268.1 Detailed Description

Swaption pricing engine for two-factor additive Gaussian Model G2++.

```
#include <ql/PricingEngines/blackmodel.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

```
#include <ql/ShortRateModels/TwoFactorModels/g2.hpp>
```

Include dependency graph for g2swaptionengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [G2SwaptionEngine](#)
Swaption priced by means of the Black formula

8.269 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Swaption/jamshidianswaptionengine.hpp File Reference

8.269.1 Detailed Description

Swaption engine using Jamshidian's decomposition.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/Instruments/swaption.hpp>
```

```
#include <ql/ShortRateModels/onefactormodel.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

Include dependency graph for jamshidianswaptionengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [JamshidianSwaptionEngine](#)
Jamshidian swaption engine.

8.270 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Swaption/treeswaptionengine.hpp` File Reference

8.270.1 Detailed Description

Numerical lattice engine for swaptions.

```
#include <ql/Instruments/swaption.hpp>
```

```
#include <ql/PricingEngines/latticeshortratemodelengine.hpp>
```

Include dependency graph for `treeswaptionengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [TreeSwaptionEngine](#)
Numerical lattice engine for swaptions.

8.271 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticdigitalamericanengine.hpp File Reference

8.271.1 Detailed Description

analytic digital American option engine

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for analyticdigitalamericanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticDigitalAmericanEngine](#)

8.272 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticdividendeuropeanengine.hpp` File Reference

8.272.1 Detailed Description

Analytic discrete-dividend European engine.

```
#include <ql/Instruments/dividendvanillaoption.hpp>
```

Include dependency graph for `analyticdividendeuropeanengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticDividendEuropeanEngine](#)
Analytic pricing engine for European options with discrete dividends.

8.273 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analyticeuropeanengine.hpp File Reference

8.273.1 Detailed Description

Analytic European engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for analyticeuropeanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticEuropeanEngine](#)
Pricing engine for European vanilla options using analytical formulae.

8.274 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/analytichestonengine.hpp File Reference

8.274.1 Detailed Description

analytic Heston-model engine

```
#include <ql/qldefines.hpp>
```

```
#include <ql/PricingEngines/genericmodelengine.hpp>
```

```
#include <ql/ShortRateModels/TwoFactorModels/hestonmodel.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

```
#include <ql/Math/gaussianquadratures.hpp>
```

```
#include <complex>
```

Include dependency graph for `analytichestonengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [AnalyticHestonEngine](#)
analytic Heston-model engine based on Fourier transform

8.275 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/baroneadesiwhaleyengine.hpp File Reference

8.275.1 Detailed Description

Barone-Adesi and Whaley approximation engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for baroneadesiwhaleyengine.hpp:

Namespaces

- namespace `QuantLib`

Classes

- class [BaroneAdesiWhaleyApproximationEngine](#)

8.276 build/builddir/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/batesengine.hpp File Reference

8.276.1 Detailed Description

analytic Bates model engine

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/TwoFactorModels/batesmodel.hpp>
```

```
#include <ql/PricingEngines/Vanilla/analytichestonengine.hpp>
```

Include dependency graph for batesengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BatesEngine](#)
Bates model engines based on Fourier transform.

8.277 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/binomialengine.hpp File Reference

8.277.1 Detailed Description

Binomial option engine.

```
#include <ql/Lattices/binomialtree.hpp>
#include <ql/Math/normaldistribution.hpp>
#include <ql/PricingEngines/Vanilla/discretizedvanillaoption.hpp>
#include <ql/Processes/blackscholesprocess.hpp>
#include <ql/TermStructures/flatforward.hpp>
#include <ql/Volatilities/blackconstantvol.hpp>
```

Include dependency graph for binomialengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BinomialVanillaEngine](#)
Pricing engine for vanilla options using binomial trees.

8.278 **builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/bjersundstenslandengine.hpp** **File Reference**

8.278.1 Detailed Description

Bjersund and Stensland approximation engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for bjersundstenslandengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BjersundStenslandApproximationEngine](#)

8.279 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/discretizedvanillaoption.hpp File Reference

8.279.1 Detailed Description

discretized vanilla option

```
#include <ql/discretizedasset.hpp>
```

```
#include <ql/Lattices/bsmlattice.hpp>
```

```
#include <ql/Pricers/singleassetoption.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for discretizedvanillaoption.hpp:

Namespaces

- namespace **QuantLib**

8.280 build/buildd/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fdamericanengine.hpp File Reference

8.280.1 Detailed Description

Finite-differences American option engine.

```
#include <ql/PricingEngines/Vanilla/fdstepconditionengine.hpp>
```

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/FiniteDifferences/americancondition.hpp>
```

Include dependency graph for fdamericanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDAmericanEngine](#)

Finite-differences pricing engine for American one asset options.

8.281

builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fdbermudanengine.hpp

File Reference

1127

8.281 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdbermudanengine.hpp File Reference

8.281.1 Detailed Description

finite-difference Bermudan engine

```
#include <ql/PricingEngines/Vanilla/fdmultiperiodengine.hpp>
```

Include dependency graph for fdbermudanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDBermudanEngine](#)
Finite-differences Bermudan engine.

8.282 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fddividendamericanengine.hpp` File Reference

8.282.1 Detailed Description

american engine with discrete deterministic dividends

```
#include <ql/PricingEngines/Vanilla/fddividendengine.hpp>
```

```
#include <ql/FiniteDifferences/americancondition.hpp>
```

Include dependency graph for `fddividendamericanengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [FDDividendAmericanEngine](#)
Finite-differences pricing engine for dividend American options.

8.283

builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fddividendengine.hpp File Reference 1129

8.283 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendengine.hpp File Reference

8.283.1 Detailed Description

base engine for option with dividends

```
#include <ql/PricingEngines/Vanilla/fdmultiperiodengine.hpp>
```

Include dependency graph for fddividendengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDDividendEngine](#)
Base finite-differences pricing engine for dividend options.

8.284 **builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendeuropeanengine.hpp** **File Reference**

8.284.1 Detailed Description

finite-differences engine for European option with dividends

```
#include <ql/PricingEngines/Vanilla/fddividendengine.hpp>
```

Include dependency graph for fddividendeuropeanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDDividendEuropeanEngine](#)
Finite-differences pricing engine for dividend European options.

8.285 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fddividendshoutengine.hpp File Reference

8.285.1 Detailed Description

base class for shout engine with dividends

```
#include <ql/PricingEngines/Vanilla/fddividendengine.hpp>
```

```
#include <ql/FiniteDifferences/shoutcondition.hpp>
```

Include dependency graph for fddividendshoutengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDDividendShoutEngine](#)
Finite-differences shout engine with dividends.

8.286 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdeuropeanengine.hpp` File Reference

8.286.1 Detailed Description

Finite-difference European engine.

```
#include <ql/Instruments/oneassetoption.hpp>
```

```
#include <ql/PricingEngines/Vanilla/fdvanillaengine.hpp>
```

Include dependency graph for `fdeuropeanengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `FDEuropeanEngine`

Pricing engine for European options using finite-differences.

8.287

builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fdmultiperiodengine.hpp

File Reference

1133

8.287 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdmultiperiodengine.hpp File Reference

8.287.1 Detailed Description

base engine for options with events happening at specific times

```
#include <ql/Instruments/dividendvanillaoption.hpp>
```

```
#include <ql/PricingEngines/Vanilla/fdvanillaengine.hpp>
```

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/Instruments/dividendschedule.hpp>
```

Include dependency graph for fdmultiperiodengine.hpp:

Namespaces

- namespace **QuantLib**

8.288 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/fdshoutengine.hpp` File Reference

8.288.1 Detailed Description

Finite-differences shout engine.

```
#include <ql/PricingEngines/Vanilla/fdstepconditionengine.hpp>
```

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/FiniteDifferences/shoutcondition.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for `fdshoutengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [FDShoutEngine](#)

Finite-differences pricing engine for shout vanilla options.

8.289 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdstepconditionengine.hpp File Reference

8.289.1 Detailed Description

Finite-differences step-condition engine.

```
#include <ql/PricingEngines/Vanilla/fdvanillaengine.hpp>
```

```
#include <ql/FiniteDifferences/fdtypedefs.hpp>
```

```
#include <ql/FiniteDifferences/boundarycondition.hpp>
```

Include dependency graph for fdstepconditionengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FDStepConditionEngine](#)

Finite-differences pricing engine for American-style vanilla options.

8.290 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/fdvanillaengine.hpp` File Reference

8.290.1 Detailed Description

Finite-differences vanilla-option engine.

```
#include <ql/Instruments/oneassetoption.hpp>
```

```
#include <ql/FiniteDifferences/tridiagonaloperator.hpp>
```

```
#include <ql/FiniteDifferences/boundarycondition.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for `fdvanillaengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [FDVanillaEngine](#)

Finite-differences pricing engine for BSM one asset options.

8.291 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/integralengine.hpp File Reference

8.291.1 Detailed Description

Integral option engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for integralengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [IntegralEngine](#)

8.292 `builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/jumpdiffusionengine.hpp` File Reference

8.292.1 Detailed Description

Jump diffusion (Merton 1976) engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for `jumpdiffusionengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [JumpDiffusionEngine](#)
Jump-diffusion engine for vanilla options.

8.293 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/juquadraticengine.hpp File Reference

8.293.1 Detailed Description

Ju quadratic (1999) approximation engine.

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for juquadraticengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [JuQuadraticApproximationEngine](#)

8.294 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/mcdigitalengine.hpp File Reference

8.294.1 Detailed Description

digital option Monte Carlo engine

```
#include <ql/exercise.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

```
#include <ql/MonteCarlo/mctraits.hpp>
```

```
#include <ql/PricingEngines/Vanilla/mcvanillaengine.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

Include dependency graph for mcdigitalengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCDigitalEngine](#)
Pricing engine for digital options using Monte Carlo simulation.
- class [MakeMCDigitalEngine](#)
Monte Carlo digital engine factory.

8.295 builddir/build/BUILD/QuantLib-0.3.11/ql/Pricing-Engines/Vanilla/mceuropeanengine.hpp File Reference

8.295.1 Detailed Description

Monte Carlo European option engine.

```
#include <ql/PricingEngines/Vanilla/mcvanillaengine.hpp>
```

```
#include <ql/Processes/blackscholesprocess.hpp>
```

```
#include <ql/Volatilities/blackconstantvol.hpp>
```

```
#include <ql/Volatilities/blackvariancecurve.hpp>
```

Include dependency graph for mceuropeanengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCEuropeanEngine](#)
European option pricing engine using Monte Carlo simulation.
- class [MakeMCEuropeanEngine](#)
Monte Carlo European engine factory.

8.296 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/mceuropeanhestonengine.hpp` File Reference

8.296.1 Detailed Description

Monte Carlo Heston-model engine for European options.

```
#include <ql/PricingEngines/Vanilla/mchestonengine.hpp>
```

Include dependency graph for `mceuropeanhestonengine.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [MCEuropeanHestonEngine](#)
Monte Carlo Heston-model engine for European options.
- class [MakeMCEuropeanHestonEngine](#)
Monte Carlo Heston European engine factory.

8.297 build/builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/mchestonengine.hpp File Reference

8.297.1 Detailed Description

Monte Carlo Heston-model engine.

```
#include <ql/PricingEngines/mcsimulation.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

```
#include <ql/Processes/hestonprocess.hpp>
```

Include dependency graph for mchestonengine.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [MCHestonEngine](#)
Monte Carlo Heston-model engine.

8.298 `builddir/build/BUILD/QuantLib-0.3.11/ql/PricingEngines/Vanilla/mcvanillaengine.hpp` File Reference

8.298.1 Detailed Description

Monte Carlo vanilla option engine.

```
#include <ql/PricingEngines/mcsimulation.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for `mcvanillaengine.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [MCVanillaEngine](#)
Pricing engine for vanilla options using Monte Carlo simulation.

8.299 build/.../QuantLib-0.3.11/ql/Processes/blackscholesprocess.hpp File Reference

8.299.1 Detailed Description

Black-Scholes processes.

```
#include <ql/stochasticprocess.hpp>
#include <ql/Processes/eulerdiscretization.hpp>
#include <ql/yieldtermstructure.hpp>
#include <ql/voltermstructure.hpp>
```

Include dependency graph for blackscholesprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackScholesProcess](#)
Black-Scholes stochastic process.

8.300 build/Build/QuantLib-0.3.11/ql/Processes/capletlmmprocess File Reference

8.300.1 Detailed Description

stochastic process of a (cap) libor market model

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/capvolstructures.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

```
#include <map>
```

Include dependency graph for capletlmmprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CapletLiborMarketModelProcess](#)
caplet libor-market-model process

8.301 build/.../QuantLib-0.3.11/ql/Processes/eulerdiscretization.hpp File Reference

8.301.1 Detailed Description

Euler discretization for stochastic processes.

```
#include <ql/stochasticprocess.hpp>
```

Include dependency graph for eulerdiscretization.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [EulerDiscretization](#)
Euler discretization for stochastic processes.

8.302 build/buildd/BUILD/QuantLib-0.3.11/ql/Processes/geometricbrownianprocess.h File Reference

8.302.1 Detailed Description

Geometric Brownian-motion process.

```
#include <ql/stochasticprocess.hpp>
```

Include dependency graph for geometricbrownianprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [GeometricBrownianMotionProcess](#)
Geometric brownian-motion process.

8.303 build/Build/BUILD/QuantLib-0.3.11/ql/Processes/hestonprocess.hpp File Reference

8.303.1 Detailed Description

Heston stochastic process.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for `hestonprocess.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [HestonProcess](#)
Square-root stochastic-volatility Heston process.

8.304 build/buildd/BUILD/QuantLib-0.3.11/ql/Processes/merton76process. File Reference

8.304.1 Detailed Description

Merton-76 process.

```
#include <ql/Processes/blackscholesprocess.hpp>
```

```
#include <ql/Processes/eulerdiscretization.hpp>
```

Include dependency graph for merton76process.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Merton76Process](#)
Merton-76 jump-diffusion process.

8.305 build/.../QuantLib-0.3.11/ql/Processes/ornsteinuhlenbeck File Reference

8.305.1 Detailed Description

Ornstein-Uhlenbeck process.

```
#include <ql/stochasticprocess.hpp>
```

Include dependency graph for ornsteinuhlenbeckprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OrnsteinUhlenbeckProcess](#)
Ornstein-Uhlenbeck process class.

8.306 build/Build/BUILD/QuantLib-0.3.11/ql/Processes/squarerootprocess File Reference

8.306.1 Detailed Description

square-root process

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/Processes/eulerdiscretization.hpp>
```

Include dependency graph for squarerootprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SquareRootProcess](#)
Square-root process class.

8.307 build/.../QuantLib-0.3.11/ql/Processes/stochasticprocessarray.hpp File Reference

8.307.1 Detailed Description

Array of correlated 1-D stochastic processes.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <vector>
```

Include dependency graph for stochasticprocessarray.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [StochasticProcessArray](#)
Array of correlated 1-D stochastic processes.

8.308 builddir/build/BUILD/QuantLib-0.3.11/ql/qldefines.hpp File Reference

8.308.1 Detailed Description

Global definitions and compiler switches.

```
#include <boost/config.hpp>
#include <boost/version.hpp>
#include <ql/config.bcc.hpp>
#include <cmath>
#include <boost/limits.hpp>
```

Include dependency graph for qldefines.hpp:

Defines

- `#define BOOST_ENABLE_ASSERT_HANDLER`
- `#define QL_INTEGER int`
- `#define QL_BIG_INTEGER long`
- `#define QL_REAL double`
- `#define QL_VERSION "0.3.11"`
version string
- `#define QL_HEX_VERSION 0x000311f0`
version hexadecimal number
- `#define QL_LIB_VERSION "0_3_11"`
version string for output lib name
- `#define QL_DUMMY_RETURN(x)`
Is a dummy return statement required?
- `#define QL_IO_INIT`
I/O initialization.
- `#define QL_MIN_INTEGER ((std::numeric_limits<QL_INTEGER>::min)())`
- `#define QL_MAX_INTEGER ((std::numeric_limits<QL_INTEGER>::max)())`
- `#define QL_MIN_REAL -((std::numeric_limits<QL_REAL>::max)())`
- `#define QL_MAX_REAL ((std::numeric_limits<QL_REAL>::max)())`
- `#define QL_MIN_POSITIVE_REAL ((std::numeric_limits<QL_REAL>::min)())`
- `#define QL_EPSILON ((std::numeric_limits<QL_REAL>::epsilon)())`
- `#define QL_NULL_INTEGER ((std::numeric_limits<int>::max)())`
- `#define QL_NULL_REAL ((std::numeric_limits<float>::max)())`
- `#define QL_TYPENAME typename`
- `#define QL_FULL_ITERATOR_SUPPORT`

8.309 builddir/build/BUILD/QuantLib-0.3.11/ql/quote.hpp File Reference

8.309.1 Detailed Description

purely virtual base class for market observables

```
#include <ql/types.hpp>
```

```
#include <ql/handle.hpp>
```

Include dependency graph for quote.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Quote](#)
purely virtual base class for market observables
- class [SimpleQuote](#)
market element returning a stored value
- class [DerivedQuote](#)
market element whose value depends on another market element
- class [CompositeQuote](#)
market element whose value depends on two other market element

8.310 `builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/boxmullergaussianrng.hpp` File Reference

8.310.1 Detailed Description

Box-Muller Gaussian random-number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

Include dependency graph for `boxmullergaussianrng.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [BoxMullerGaussianRng](#)
Gaussian random number generator.

8.311

builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/centrallimitgaussianrng.hpp

File Reference

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8.311 builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/centrallimitgaussianrng.hpp File Reference

8.311.1 Detailed Description

Central limit Gaussian random-number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

Include dependency graph for centrallimitgaussianrng.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CLGaussianRng](#)
Gaussian random number generator.

8.312 builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/faurersg.hpp File Reference

8.312.1 Detailed Description

Faure low-discrepancy sequence generator.

```
#include <ql/Math/matrix.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for faurersg.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FaureRsg](#)
Faure low-discrepancy sequence generator.

8.313 build/.../QuantLib-0.3.11/ql/RandomNumbers/haltonrsg.hpp File Reference

8.313.1 Detailed Description

Halton low-discrepancy sequence generator.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for haltonrsg.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [HaltonRsg](#)
Halton low-discrepancy sequence generator.

8.314 build/Build/QuantLib-0.3.11/ql/Random-Numbers/inversecumulativerng.hpp File Reference

8.314.1 Detailed Description

Inverse cumulative Gaussian random-number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

Include dependency graph for inversecumulativerng.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InverseCumulativeRng](#)
Inverse cumulative random number generator.

8.315 build/builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/inversecumulativversg.hpp File Reference

8.315.1 Detailed Description

Inverse cumulative random sequence generator.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

Include dependency graph for inversecumulativversg.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InverseCumulativeRsg](#)
Inverse cumulative random sequence generator.

8.316 `builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/knuthuniformrng.hpp` File Reference

8.316.1 Detailed Description

Knuth uniform random number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for `knuthuniformrng.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `KnuthUniformRng`
Uniform random number generator.

8.317 build/builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/lecuyeruniformrng.hpp File Reference

8.317.1 Detailed Description

L'Ecuyer uniform random number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for lecuyeruniformrng.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LecuyerUniformRng](#)
Uniform random number generator.

8.318 `builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/mt19937uniformrng.hpp` File Reference

8.318.1 Detailed Description

Mersenne Twister uniform random number generator.

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for `mt19937uniformrng.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `MersenneTwisterUniformRng`
Uniform random number generator.

8.319 build/builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/randomizedlds.hpp File Reference

8.319.1 Detailed Description

Randomized low-discrepancy sequence.

```
#include <ql/RandomNumbers/randomsequencegenerator.hpp>
```

```
#include <ql/RandomNumbers/mt19937uniformrng.hpp>
```

Include dependency graph for randomizedlds.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [RamdomizedLDS](#)
Randomized (random shift) low-discrepancy sequence.

8.320 `builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/randomsequencegenerator.hpp` File Reference

8.320.1 Detailed Description

Random sequence generator based on a pseudo-random number generator.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for `randomsequencegenerator.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [RandomSequenceGenerator](#)

Random sequence generator based on a pseudo-random number generator.

8.321 build/builddir/BUILD/QuantLib-0.3.11/ql/RandomNumbers/rngtraits.hpp File Reference

8.321.1 Detailed Description

random-number generation policies

```
#include <ql/MonteCarlo/pathgenerator.hpp>
#include <ql/RandomNumbers/mt19937uniformrng.hpp>
#include <ql/RandomNumbers/inversecumulativerng.hpp>
#include <ql/RandomNumbers/randomsequencegenerator.hpp>
#include <ql/RandomNumbers/sobolrsg.hpp>
#include <ql/RandomNumbers/inversecumulativersg.hpp>
#include <ql/Math/normaldistribution.hpp>
#include <ql/Math/poissondistribution.hpp>
```

Include dependency graph for rngtraits.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef GenericPseudoRandom< MersenneTwisterUniformRng, InverseCumulativeNormal > [PseudoRandom](#)
default traits for pseudo-random number generation
- typedef GenericPseudoRandom< MersenneTwisterUniformRng, InverseCumulativePoisson > [PoissonPseudoRandom](#)
traits for Poisson-distributed pseudo-random number generation
- typedef GenericLowDiscrepancy< SobolRsg, InverseCumulativeNormal > [LowDiscrepancy](#)
default traits for low-discrepancy sequence generation

8.321.2 Typedef Documentation

8.321.2.1 typedef GenericPseudoRandom<MersenneTwisterUniformRng, InverseCumulativeNormal> PseudoRandom

default traits for pseudo-random number generation

Test

a sequence generator is generated and tested by comparing samples against known good values.

8.321.2.2 `typedef GenericPseudoRandom<MersenneTwisterUniformRng,
InverseCumulativePoisson> PoissonPseudoRandom`

traits for Poisson-distributed pseudo-random number generation

Test

sequence generators are generated and tested by comparing samples against known good values.

8.322 build/builddir/build/BUILD/QuantLib-0.3.11/ql/RandomNumbers/seedgenerator.hpp File Reference

8.322.1 Detailed Description

Random seed generator.

```
#include <ql/RandomNumbers/mt19937uniformrng.hpp>
```

```
#include <ql/Patterns/singleton.hpp>
```

Include dependency graph for seedgenerator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SeedGenerator](#)
Random seed generator.

8.323 `builddir/build/BUILD/QuantLib-0.3.11/ql/Random-Numbers/sobolrsg.hpp` File Reference

8.323.1 Detailed Description

Sobol low-discrepancy sequence generator.

```
#include <ql/Math/array.hpp>
```

```
#include <ql/MonteCarlo/sample.hpp>
```

```
#include <vector>
```

Include dependency graph for `sobolrsg.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [SobolRsg](#)
Sobol low-discrepancy sequence generator.

8.324 builddir/build/BUILD/QuantLib-0.3.11/ql/schedule.hpp File Reference

8.324.1 Detailed Description

date schedule

```
#include <ql/calendar.hpp>
```

```
#include <ql/Calendars/nullcalendar.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

```
#include <vector>
```

Include dependency graph for schedule.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Schedule](#)
Payment schedule.
- class [MakeSchedule](#)
helper class

8.325 builddir/build/BUILD/QuantLib-0.3.11/ql/settings.hpp File Reference

8.325.1 Detailed Description

global repository for run-time library settings

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/singleton.hpp>
```

```
#include <ql/Utilities/observablevalue.hpp>
```

Include dependency graph for settings.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Settings](#)
global repository for run-time library settings

Functions

- `std::ostream & operator<< (std::ostream &out, const Settings::DateProxy &p)`

8.326 build/builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/calibrationhelper.hpp File Reference

8.326.1 Detailed Description

Calibration helper class.

```
#include <ql/grid.hpp>
```

```
#include <ql/pricingengine.hpp>
```

```
#include <ql/PricingEngines/blackmodel.hpp>
```

Include dependency graph for calibrationhelper.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CalibrationHelper](#)
liquid market instrument used during calibration

8.327 **builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/CalibrationHelpers/caphelper.hpp** File Reference

8.327.1 Detailed Description

CapHelper calibration helper.

```
#include <ql/ShortRateModels/calibrationhelper.hpp>
```

```
#include <ql/Instruments/capfloor.hpp>
```

```
#include <ql/Indexes/xibor.hpp>
```

Include dependency graph for caphelper.hpp:

Namespaces

- namespace **QuantLib**

8.328.1 Detailed Description

Heston-model calibration helper.

```
#include <ql/ShortRateModels/calibrationhelper.hpp>
```

```
#include <ql/Instruments/vanillaoption.hpp>
```

Include dependency graph for hestonmodelhelper.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [HestonModelHelper](#)
calibration helper for Heston model

8.329 **builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/CalibrationHelpers/swaptionhelper.hpp** **File Reference**

8.329.1 Detailed Description

Swaption calibration helper.

```
#include <ql/ShortRateModels/calibrationhelper.hpp>
```

```
#include <ql/Instruments/swaption.hpp>
```

Include dependency graph for swaptionhelper.hpp:

Namespaces

- namespace **QuantLib**

8.330 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/model.hpp File Reference

8.330.1 Detailed Description

Abstract interest rate model class.

```
#include <ql/option.hpp>
```

```
#include <ql/Lattices/lattice.hpp>
```

```
#include <ql/ShortRateModels/parameter.hpp>
```

```
#include <ql/ShortRateModels/calibrationhelper.hpp>
```

```
#include <ql/Optimization/problem.hpp>
```

Include dependency graph for model.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [AffineModel](#)
Affine model class.
- class [TermStructureConsistentModel](#)
Term-structure consistent model class.
- class [ShortRateModel](#)
Abstract short-rate model class.

8.331 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/onefactormodel.hpp File Reference

8.331.1 Detailed Description

Abstract one-factor interest rate model class.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/ShortRateModels/model.hpp>
```

```
#include <ql/Lattices/lattice1d.hpp>
```

```
#include <ql/Lattices/trinomialtree.hpp>
```

Include dependency graph for onefactormodel.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [OneFactorModel](#)
Single-factor short-rate model abstract class.
- class [OneFactorModel::ShortRateDynamics](#)
Base class describing the short-rate dynamics.
- class [OneFactorModel::ShortRateTree](#)
Recombining trinomial tree discretizing the state variable.
- class [OneFactorAffineModel](#)
Single-factor affine base class.

8.332.1 Detailed Description

Black-Karasinski model.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/onefactormodel.hpp>
```

```
#include <ql/Processes/ornsteinuhlenbeckprocess.hpp>
```

Include dependency graph for blackkarasinski.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackKarasinski](#)
Standard Black-Karasinski model class.
- class [BlackKarasinski::Dynamics](#)
Short-rate dynamics in the Black-Karasinski model.

8.333 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactorModels/coxingersollross.hpp File Reference

8.333.1 Detailed Description

Cox-Ingersoll-Ross model.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/onefactormodel.hpp>
```

Include dependency graph for coxingersollross.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CoxIngersollRoss](#)
Cox-Ingersoll-Ross model class.
- class [CoxIngersollRoss::Dynamics](#)
Dynamics of the short-rate under the Cox-Ingersoll-Ross model

8.334 build/buildd/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactorModels/extendedcoxingersollross.hpp File Reference

8.334.1 Detailed Description

Extended Cox-Ingersoll-Ross model.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/OneFactorModels/coxingersollross.hpp>
```

Include dependency graph for extendedcoxingersollross.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ExtendedCoxIngersollRoss](#)
Extended Cox-Ingersoll-Ross model class.
- class [ExtendedCoxIngersollRoss::Dynamics](#)
Short-rate dynamics in the extended Cox-Ingersoll-Ross model.
- class [ExtendedCoxIngersollRoss::FittingParameter](#)
Analytical term-structure fitting parameter $\varphi(t)$.

8.335 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactorModels/hullwhite.hpp File Reference

8.335.1 Detailed Description

Hull & White (HW) model.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/OneFactorModels/vasicek.hpp>
```

Include dependency graph for hullwhite.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [HullWhite](#)
Single-factor Hull-White (extended Vasicek) model class.
- class [HullWhite::Dynamics](#)
Short-rate dynamics in the Hull-White model.
- class [HullWhite::FittingParameter](#)
Analytical term-structure fitting parameter $\varphi(t)$.

8.336

builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/OneFactorModels/vasicek.hpp

File Reference

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8.336 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/OneFactorModels/vasicek.hpp File Reference

8.336.1 Detailed Description

Vasicek model class.

```
#include <ql/qldefines.hpp>
```

```
#include <ql/ShortRateModels/onefactormodel.hpp>
```

```
#include <ql/Processes/ornsteinuhlenbeckprocess.hpp>
```

Include dependency graph for vasicek.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Vasicek](#)
Vasicek model class
- class [Vasicek::Dynamics](#)
Short-rate dynamics in the Vasicek model.

8.337 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRate-Models/parameter.hpp File Reference

8.337.1 Detailed Description

Model parameter classes.

```
#include <ql/qldefines.hpp>
#include <ql/yieldtermstructure.hpp>
#include <ql/optimization/constraint.hpp>
#include <vector>
```

Include dependency graph for parameter.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ParameterImpl](#)
Base class for model parameter implementation.
- class [Parameter](#)
Base class for model arguments.
- class [ConstantParameter](#)
Standard constant parameter $a(t) = a$.
- class [NullParameter](#)
Parameter which is always zero $a(t) = 0$
- class [PiecewiseConstantParameter](#)
Piecewise-constant parameter.
- class [TermStructureFittingParameter](#)
Deterministic time-dependent parameter used for yield-curve fitting.

8.338 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/twofactormodel.hpp File Reference

8.338.1 Detailed Description

Abstract two-factor interest rate model class.

```
#include <ql/stochasticprocess.hpp>
```

```
#include <ql/ShortRateModels/model.hpp>
```

```
#include <ql/Lattices/lattice2d.hpp>
```

Include dependency graph for twofactormodel.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TwoFactorModel](#)
Abstract base-class for two-factor models.
- class [TwoFactorModel::ShortRateDynamics](#)
Class describing the dynamics of the two state variables.
- class [TwoFactorModel::ShortRateTree](#)
Recombining two-dimensional tree discretizing the state variable.

8.339 `builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactorModels/batesmodel.hpp` File Reference

8.339.1 Detailed Description

extended versions of the Heston model

```
#include <ql/ShortRateModels/TwoFactorModels/hestonmodel.hpp>
```

Include dependency graph for `batesmodel.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [BatesModel](#)

8.340 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactorModels/g2.hpp File Reference

8.340.1 Detailed Description

Two-factor additive Gaussian Model G2++.

```
#include <ql/ShortRateModels/twofactormodel.hpp>
```

```
#include <ql/Processes/ornsteinuhlenbeckprocess.hpp>
```

```
#include <ql/Instruments/swaption.hpp>
```

Include dependency graph for g2.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [G2](#)
Two-additive-factor gaussian model class.
- class [G2::FittingParameter](#)
Analytical term-structure fitting parameter $\varphi(t)$.

8.341 builddir/build/BUILD/QuantLib-0.3.11/ql/ShortRateModels/TwoFactorModels/hestonmodel.hpp File Reference

8.341.1 Detailed Description

Heston model for the stochastic volatility of an asset.

```
#include <ql/ShortRateModels/model.hpp>
```

```
#include <ql/Processes/hestonprocess.hpp>
```

Include dependency graph for hestonmodel.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [HestonModel](#)
Heston model for the stochastic volatility of an asset.

8.342 builddir/build/BUILD/QuantLib-0.3.11/ql/solver1d.hpp File Reference

8.342.1 Detailed Description

Abstract 1-D solver class.

```
#include <ql/Utilities/null.hpp>
```

```
#include <ql/Patterns/curiouslyrecurring.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <iomanip>
```

Include dependency graph for solver1d.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Solver1D](#)
Base class for 1-D solvers.

Defines

- #define **MAX_FUNCTION_EVALUATIONS** 100

8.343 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/bisection.hpp File Reference

8.343.1 Detailed Description

bisection 1-D solver

```
#include <ql/solver1d.hpp>
```

Include dependency graph for bisection.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Bisection](#)
Bisection 1-D solver

8.344 builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/brent.hpp File Reference

8.344.1 Detailed Description

Brent 1-D solver.

```
#include <ql/solver1d.hpp>
```

Include dependency graph for brent.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Brent](#)
Brent 1-D solver

8.345 `builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/falseposition.hpp` File Reference

8.345.1 Detailed Description

false-position 1-D solver

```
#include <ql/solver1d.hpp>
```

Include dependency graph for `falseposition.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `FalsePosition`
False position 1-D solver.

8.346 builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/newton.hpp File Reference

8.346.1 Detailed Description

Newton 1-D solver.

```
#include <ql/Solvers1D/newtonsafe.hpp>
```

Include dependency graph for newton.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Newton](#)
Newton 1-D solver

8.347 build/Build/BUILD/QuantLib-0.3.11/ql/Solvers1D/newtonsafe.hpp File Reference

8.347.1 Detailed Description

Safe (bracketed) Newton 1-D solver.

```
#include <ql/solver1d.hpp>
```

Include dependency graph for newtonsafe.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [NewtonSafe](#)
safe Newton 1-D solver

8.348 builddir/build/BUILD/QuantLib-0.3.11/ql/Solvers1D/ridder.hpp File Reference

8.348.1 Detailed Description

Ridder 1-D solver.

```
#include <ql/solver1d.hpp>
```

Include dependency graph for ridder.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Ridder](#)
Ridder 1-D solver

8.349 build/Build/QuantLib-0.3.11/ql/Solvers1D/secant.hpp File Reference

8.349.1 Detailed Description

secant 1-D solver

```
#include <ql/solver1d.hpp>
```

Include dependency graph for secant.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Secant](#)
Secant 1-D solver

8.350 builddir/build/BUILD/QuantLib-0.3.11/ql/stochasticprocess.hpp File Reference

8.350.1 Detailed Description

stochastic processes

```
#include <ql/date.hpp>
```

```
#include <ql/Patterns/observable.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

Include dependency graph for stochasticprocess.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [StochasticProcess](#)
multi-dimensional stochastic process class.
- class [StochasticProcess::discretization](#)
discretization of a stochastic process over a given time interval
- class [StochasticProcess1D](#)
1-dimensional stochastic process
- class [StochasticProcess1D::discretization](#)
discretization of a 1-D stochastic process

Typedefs

- typedef [StochasticProcess](#) [GenericStochasticProcess](#)

8.350.2 Typedef Documentation

8.350.2.1 typedef [StochasticProcess](#) [GenericStochasticProcess](#)

Deprecated

renamed to [StochasticProcess](#)

8.351 build/builddir/BUILD/QuantLib-0.3.11/ql/swaptionvolstructure.hpp File Reference

8.351.1 Detailed Description

Swaption volatility structure.

```
#include <ql/termstructure.hpp>
```

```
#include <ql/Math/extrapolation.hpp>
```

Include dependency graph for swaptionvolstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SwaptionVolatilityStructure](#)
Swaption-volatility structure

8.352 builddir/build/BUILD/QuantLib-0.3.11/ql/termstructure.hpp File Reference

8.352.1 Detailed Description

base class for term structures

```
#include <ql/calendar.hpp>
```

```
#include <ql/daycounter.hpp>
```

```
#include <ql/settings.hpp>
```

```
#include <ql/Utilities/null.hpp>
```

Include dependency graph for termstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TermStructure](#)
Basic term-structure functionality.

8.353 `builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/affinetermstructure.hpp` File Reference

8.353.1 Detailed Description

Affine term structure.

```
#include <ql/ShortRateModels/model.hpp>
```

```
#include <ql/Optimization/method.hpp>
```

```
#include <ql/TermStructures/ratehelpers.hpp>
```

```
#include <ql/Patterns/lazyobject.hpp>
```

Include dependency graph for `affinetermstructure.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [AffineTermStructure](#)
Term-structure implied by an affine model.

8.354 build/builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bondhelpers.hpp File Reference

8.354.1 Detailed Description

bond rate helpers

```
#include <ql/Instruments/fixedcouponbond.hpp>
```

```
#include <ql/TermStructures/ratehelpers.hpp>
```

Include dependency graph for bondhelpers.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FixedCouponBondHelper](#)
fixed-coupon bond helper

8.355 builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/bootstraptraits.hpp File Reference

8.355.1 Detailed Description

bootstrap traits

```
#include <ql/TermStructures/discountcurve.hpp>
```

```
#include <ql/TermStructures/zerocurve.hpp>
```

```
#include <ql/TermStructures/forwardcurve.hpp>
```

Include dependency graph for bootstraptraits.hpp:

Namespaces

- namespace **QuantLib**

Classes

- struct [Discount](#)
Discount-curve traits.
- struct [ZeroYield](#)
Zero-curve traits.
- struct [ForwardRate](#)
Forward-curve traits.

8.356 build/.../QuantLib-0.3.11/ql/TermStructures/compoundforward.hpp File Reference

8.356.1 Detailed Description

compounded forward term structure

```
#include <ql/TermStructures/forwardstructure.hpp>
```

```
#include <ql/TermStructures/extendeddiscountcurve.hpp>
```

```
#include <ql/Math/loglinearinterpolation.hpp>
```

Include dependency graph for compoundforward.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CompoundForward](#)
compound-forward structure

8.357 **builddir/build/BUILD/QuantLib-0.3.11/ql/Term-Structures/discountcurve.hpp** File Reference

8.357.1 Detailed Description

interpolated discount factor structure

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/Math/loglinearinterpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for discountcurve.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InterpolatedDiscountCurve](#)
Term structure based on interpolation of discount factors.

Typedefs

- typedef [InterpolatedDiscountCurve](#)< [LogLinear](#) > [DiscountCurve](#)
Term structure based on log-linear interpolation of discount factors.

8.358 builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/drifttermstructure.hpp File Reference

8.358.1 Detailed Description

Drift term structure.

```
#include <ql/TermStructures/zeroyieldstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for drifttermstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [DriftTermStructure](#)
Drift term structure.

8.359 `builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/extendeddiscountcurve.hpp` File Reference

8.359.1 Detailed Description

discount factor structure with detailed compound-forward calculation

```
#include <ql/TermStructures/discountcurve.hpp>
```

```
#include <map>
```

Include dependency graph for `extendeddiscountcurve.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [ExtendedDiscountCurve](#)
Term structure based on loglinear interpolation of discount factors.

8.360 build/.../QuantLib-0.3.11/ql/TermStructures/flatforward.hpp File Reference

8.360.1 Detailed Description

flat forward rate term structure

```
#include <ql/yieldtermstructure.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for flatforward.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [FlatForward](#)
Flat interest-rate curve.

8.361 build/builddir/BUILD/QuantLib-0.3.11/ql/TermStructures/forwardcurve.hpp File Reference

8.361.1 Detailed Description

interpolated forward-rate structure

```
#include <ql/TermStructures/forwardstructure.hpp>
```

```
#include <ql/Math/backwardflatinterpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for forwardcurve.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [InterpolatedForwardCurve](#)
Term structure based on interpolation of forward rates.

Typedefs

- typedef `InterpolatedForwardCurve< BackwardFlat >` [ForwardCurve](#)
Term structure based on flat interpolation of forward rates.

8.362 build/builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/forwardspreadedtermstructure.hpp File Reference

8.362.1 Detailed Description

Forward-spreaded term structure.

```
#include <ql/TermStructures/forwardstructure.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for forwardspreadedtermstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ForwardSpreadedTermStructure](#)

Term structure with added spread on the instantaneous forward rate.

8.363 `builddir/build/BUILD/QuantLib-0.3.11/ql/Term-Structures/forwardstructure.hpp` File Reference

8.363.1 Detailed Description

Forward-based yield term structure.

```
#include <ql/yieldtermstructure.hpp>
```

Include dependency graph for `forwardstructure.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [ForwardRateStructure](#)
Forward rate term structure.

8.364 builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/IMPLIEDTERMSTRUCTURE.hpp File Reference

8.364.1 Detailed Description

Implied term structure.

```
#include <ql/yieldtermstructure.hpp>
```

Include dependency graph for IMPLIEDTERMSTRUCTURE.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ImpliedTermStructure](#)
Implied term structure at a given date in the future.

8.365 `builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/piecewiseflatforward.hpp` File Reference

8.365.1 Detailed Description

piecewise flat forward term structure

```
#include <ql/qldefines.hpp>
```

```
#include <ql/TermStructures/piecewiseyieldcurve.hpp>
```

Include dependency graph for `piecewiseflatforward.hpp`:

Namespaces

- namespace `QuantLib`

Typedefs

- typedef `PiecewiseYieldCurve< Discount, LogLinear >` [PiecewiseFlatForward](#)
Piecewise flat-forward term structure.

8.366 build/builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/piecewiseyieldcurve.hpp File Reference

8.366.1 Detailed Description

piecewise-interpolated term structure

```
#include <ql/TermStructures/discountcurve.hpp>
#include <ql/TermStructures/ratehelpers.hpp>
#include <ql/TermStructures/bootstraptraits.hpp>
#include <ql/Math/linearinterpolation.hpp>
#include <ql/Solvers1D/brent.hpp>
```

Include dependency graph for piecewiseyieldcurve.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Classes

- class [PiecewiseYieldCurve](#)
Piecewise yield term structure.

8.367 `builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/quantotermstructure.hpp` File Reference

8.367.1 Detailed Description

Quanto term structure.

```
#include <ql/TermStructures/zeroyieldstructure.hpp>
```

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for `quantotermstructure.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [QuantoTermStructure](#)
Quanto term structure.

8.368 builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/ratehelpers.hpp File Reference

8.368.1 Detailed Description

rate helpers base class

```
#include <ql/quote.hpp>
```

```
#include <ql/Instruments/simpleswap.hpp>
```

Include dependency graph for ratehelpers.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [RateHelper](#)
Base class for rate helpers.
- class [DepositRateHelper](#)
Deposit rate.
- class [FraRateHelper](#)
Forward rate agreement.
- class [FuturesRateHelper](#)
Interest-rate futures.
- class [SwapRateHelper](#)
Swap rate

8.369 `builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/zerocurve.hpp` File Reference

8.369.1 Detailed Description

interpolated zero-rates structure

```
#include <ql/TermStructures/zeroyieldstructure.hpp>
```

```
#include <ql/Math/linearinterpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for `zerocurve.hpp`:

Namespaces

- namespace **QuantLib**

Classes

- class [InterpolatedZeroCurve](#)
Term structure based on interpolation of zero yields.

Typedefs

- typedef `InterpolatedZeroCurve< Linear >` [ZeroCurve](#)
Term structure based on linear interpolation of zero yields.

8.370 — builddir/build/BUILD/QuantLib-0.3.11/ql/TermStructures/zerospreadedtermstructure.hpp File Reference

8.370.1 Detailed Description

Zero spreaded term structure.

```
#include <ql/TermStructures/zeroyieldstructure.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for zerospreadedtermstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ZeroSpreadedTermStructure](#)
Term structure with an added spread on the zero yield rate.

8.371 builddir/build/BUILD/QuantLib-0.3.11/ql/Term-Structures/zeroyieldstructure.hpp File Reference

8.371.1 Detailed Description

Zero-yield based term structure.

```
#include <ql/yieldtermstructure.hpp>
```

Include dependency graph for zeroyieldstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ZeroYieldStructure](#)
Zero-yield term structure.

8.372 builddir/build/BUILD/QuantLib-0.3.11/ql/timegrid.hpp File Reference

8.372.1 Detailed Description

discrete time grid

```
#include <ql/types.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/Math/comparison.hpp>
```

```
#include <vector>
```

```
#include <numeric>
```

Include dependency graph for timegrid.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [TimeGrid](#)
time grid class

8.373 builddir/build/BUILD/QuantLib-0.3.11/ql/types.hpp File Reference

8.373.1 Detailed Description

Custom types.

```
#include <ql/qldefines.hpp>
```

```
#include <cstdint>
```

Include dependency graph for types.hpp:

Namespaces

- namespace **QuantLib**

Typedefs

- typedef QL_INTEGER [Integer](#)
integer number
- typedef QL_BIG_INTEGER [BigInteger](#)
large integer number
- typedef unsigned QL_INTEGER [Natural](#)
positive integer
- typedef unsigned QL_BIG_INTEGER [BigNatural](#)
large positive integer
- typedef QL_REAL [Real](#)
real number
- typedef [Real](#) [Decimal](#)
decimal number
- typedef std::size_t [Size](#)
size of a container
- typedef [Real](#) [Time](#)
continuous quantity with 1-year units
- typedef [Real](#) [DiscountFactor](#)
discount factor between dates
- typedef [Real](#) [Rate](#)
interest rates
- typedef [Real](#) [Spread](#)

spreads on interest rates

- typedef [Real Volatility](#)
volatility

8.374 `builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/dataformatters.hpp` File Reference

8.374.1 Detailed Description

output manipulators

```
#include <ql/Utilities/null.hpp>
```

```
#include <ostream>
```

Include dependency graph for `dataformatters.hpp`:

Namespaces

- namespace `QuantLib`
- namespace `QuantLib::detail`
- namespace `QuantLib::io`

Functions

- `template<typename T> std::ostream & operator<< (std::ostream &, const null_checker< T > &)`
- `std::ostream & operator<< (std::ostream &, const ordinal_holder &)`
- `template<typename T> std::ostream & operator<< (std::ostream &, const power_of_two_holder< T > &)`
- `std::ostream & operator<< (std::ostream &, const percent_holder &)`
- `template<typename T> detail::null_checker< T > checknull (T)`
check for nulls before output
- `detail::ordinal_holder ordinal (Size)`
outputs naturals as 1st, 2nd, 3rd...
- `template<typename T> detail::power_of_two_holder< T > power_of_two (T)`
output integers as powers of two
- `detail::percent_holder percent (Real)`
output reals as percentages
- `detail::percent_holder rate (Rate)`
output rates and spreads as percentages
- `detail::percent_holder volatility (Volatility)`
output volatilities as percentages

8.375 builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/dataparsers.hpp File Reference

8.375.1 Detailed Description

Classes used to parse data for input.

```
#include <ql/date.hpp>
```

```
#include <vector>
```

Include dependency graph for dataparsers.hpp:

Namespaces

- namespace **QuantLib**

8.376 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/disposable.hpp File Reference

8.376.1 Detailed Description

generic disposable object with move semantics

```
#include <ql/qldefines.hpp>
```

Include dependency graph for disposable.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Disposable](#)
generic disposable object with move semantics

8.377 build/Build/QuantLib-0.3.11/ql/Utilities/null.hpp File Reference

8.377.1 Detailed Description

null values

```
#include <ql/types.hpp>
```

Include dependency graph for null.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [Null](#)
template class providing a null value for a given type.

8.378 [build/builddir/BUILD/QuantLib-0.3.11/ql/Utilities/observablevalue.hpp](#) File Reference

8.378.1 Detailed Description

observable and assignable proxy to concrete value

```
#include <ql/Patterns/observable.hpp>
```

Include dependency graph for observablevalue.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [ObservableValue](#)
observable and assignable proxy to concrete value

8.379 builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/steppingiterator.hpp File Reference

8.379.1 Detailed Description

Iterator advancing in constant steps.

```
#include <ql/types.hpp>
```

```
#include <boost/iterator/iterator_adaptor.hpp>
```

Include dependency graph for steppingiterator.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [step_iterator](#)
Iterator advancing in constant steps.

8.380 **builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/strings.hpp** File Reference

8.380.1 Detailed Description

string utilities

```
#include <ql/qldefines.hpp>
```

```
#include <string>
```

Include dependency graph for strings.hpp:

Namespaces

- namespace **QuantLib**

Functions

- `std::string lowercase` (const std::string &)
- `std::string uppercase` (const std::string &)

8.381 builddir/build/BUILD/QuantLib-0.3.11/ql/Utilities/tracing.hpp File Reference

8.381.1 Detailed Description

tracing facilities

```
#include <ql/types.hpp>
```

```
#include <ql/errors.hpp>
```

```
#include <ql/Patterns/singleton.hpp>
```

```
#include <boost/current_function.hpp>
```

```
#include <iosfwd>
```

Include dependency graph for tracing.hpp:

Namespaces

- namespace **QuantLib**
- namespace **QuantLib::detail**

Defines

- #define **QL_DEFAULT_TRACER**
- #define **QL_TRACE_ENABLE**
enable tracing
- #define **QL_TRACE_DISABLE**
disable tracing
- #define **QL_TRACE_ON**(out)
set tracing stream
- #define **QL_TRACE**(message)
output tracing information
- #define **QL_TRACE_ENTER_FUNCTION**
output tracing information
- #define **QL_TRACE_EXIT_FUNCTION**
output tracing information
- #define **QL_TRACE_LOCATION**
output tracing information
- #define **QL_TRACE_VARIABLE**(variable)
output tracing information

8.382 `builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/blackconstantvo` File Reference

8.382.1 Detailed Description

Black constant volatility, no time dependence, no strike dependence.

```
#include <ql/voltermstructure.hpp>
```

```
#include <ql/DayCounters/actual365fixed.hpp>
```

Include dependency graph for `blackconstantvol.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class `BlackConstantVol`
Constant Black volatility, no time-strike dependence.

8.383 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/blackvariancecurve.hpp File Reference

8.383.1 Detailed Description

Black volatility curve modelled as variance curve.

```
#include <ql/voltermstructure.hpp>
```

```
#include <ql/Math/interpolation.hpp>
```

```
#include <ql/DayCounters/actual365fixed.hpp>
```

Include dependency graph for blackvariancecurve.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackVarianceCurve](#)

Black volatility curve modelled as variance curve.

8.384 build/buildd/BUILD/QuantLib-0.3.11/ql/Volatilities/blackvariancesu File Reference

8.384.1 Detailed Description

Black volatility surface modelled as variance surface.

```
#include <ql/voltermstructure.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

```
#include <ql/Math/interpolation2D.hpp>
```

```
#include <ql/DayCounters/actual365fixed.hpp>
```

Include dependency graph for blackvariancesurface.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackVarianceSurface](#)
Black volatility surface modelled as variance surface.

8.385 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/capflatvolvector. File Reference

8.385.1 Detailed Description

Cap/floor at-the-money flat volatility vector.

```
#include <ql/capvolstructures.hpp>
```

```
#include <ql/Math/linearinterpolation.hpp>
```

```
#include <ql/DayCounters/thirty360.hpp>
```

```
#include <vector>
```

Include dependency graph for capflatvolvector.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CapVolatilityVector](#)
Cap/floor at-the-money term-volatility vector.

8.386 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/capletconstantvol.cpp

File Reference

8.386.1 Detailed Description

Constant caplet volatility.

```
#include <ql/capvolstructures.hpp>
```

```
#include <ql/quote.hpp>
```

Include dependency graph for capletconstantvol.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [CapletConstantVolatility](#)
Constant caplet volatility, no time-strike dependence.

8.387 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/capletvariancecurve.hpp File Reference

8.387.1 Detailed Description

caplet variance curve

```
#include <ql/capvolstructures.hpp>
```

```
#include <ql/Volatilities/blackvariancecurve.hpp>
```

Include dependency graph for capletvariancecurve.hpp:

Namespaces

- namespace **QuantLib**

8.388 `builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/impliedvolterms` File Reference

8.388.1 Detailed Description

Implied Black Vol Term Structure.

```
#include <ql/voltermstructure.hpp>
```

Include dependency graph for `impliedvoltermstructure.hpp`:

Namespaces

- namespace `QuantLib`

Classes

- class [ImpliedVolTermStructure](#)
Implied vol term structure at a given date in the future.

8.389 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/localconstantvol.hpp File Reference

8.389.1 Detailed Description

Local constant volatility, no time dependence, no asset dependence.

```
#include <ql/Volatilities/blackconstantvol.hpp>
```

Include dependency graph for localconstantvol.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LocalConstantVol](#)
Constant local volatility, no time-strike dependence.

8.390 [build/builddir/BUILD/QuantLib-0.3.11/ql/Volatilities/localvolcurve.hpp](#) File Reference

8.390.1 Detailed Description

Local volatility curve derived from a Black curve.

```
#include <ql/Volatilities/blackvariancecurve.hpp>
```

Include dependency graph for localvolcurve.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LocalVolCurve](#)
Local volatility curve derived from a Black curve.

8.391 build/builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/localvolsurface.l File Reference

8.391.1 Detailed Description

Local volatility surface derived from a Black vol surface.

```
#include <ql/voltermstructure.hpp>
```

```
#include <ql/yieldtermstructure.hpp>
```

Include dependency graph for localvolsurface.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [LocalVolSurface](#)
Local volatility surface derived from a Black vol surface.

8.392 builddir/build/BUILD/QuantLib-0.3.11/ql/Volatilities/swaptionvolmat File Reference

8.392.1 Detailed Description

Swaption at-the-money volatility matrix.

```
#include <ql/swaptionvolstructure.hpp>
```

```
#include <ql/Math/matrix.hpp>
```

```
#include <ql/Math/bilinearinterpolation.hpp>
```

```
#include <vector>
```

Include dependency graph for swaptionvolmatrix.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [SwaptionVolatilityMatrix](#)
At-the-money swaption-volatility matrix.

8.393 builddir/build/BUILD/QuantLib-0.3.11/ql/voltermstructure.hpp File Reference

8.393.1 Detailed Description

Volatility term structures.

```
#include <ql/termstructure.hpp>
#include <ql/quote.hpp>
#include <ql/Math/extrapolation.hpp>
#include <ql/Patterns/visitor.hpp>
#include <vector>
```

Include dependency graph for voltermstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [BlackVolTermStructure](#)
Black-volatility term structure.
- class [BlackVolatilityTermStructure](#)
Black-volatility term structure.
- class [BlackVarianceTermStructure](#)
Black variance term structure.
- class [LocalVolTermStructure](#)
Local-volatility term structure.

8.394 build/builddir/BUILD/QuantLib-0.3.11/ql/yieldtermstructure.hpp File Reference

8.394.1 Detailed Description

Interest-rate term structure.

```
#include <ql/termstructure.hpp>
#include <ql/interestrate.hpp>
#include <ql/handle.hpp>
#include <ql/Math/extrapolation.hpp>
#include <vector>
```

Include dependency graph for yieldtermstructure.hpp:

Namespaces

- namespace **QuantLib**

Classes

- class [YieldTermStructure](#)
Interest-rate term structure.

Chapter 9

QuantLib Example Documentation

9.1 AmericanOption.cpp

This example calculates American options using different methods

```
/* -*- mode: c++; tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 4 -*- */

#include <ql/quantlib.hpp>
#include <iostream>

using namespace QuantLib;

#ifdef QL_ENABLE_SESSIONS
namespace QuantLib {

    Integer sessionId() { return 0; }

}
#endif

int main(int, char* [])
{
    try {
        QL_IO_INIT

        std::cout << "Using " << QL_VERSION << std::endl << std::endl;

        // our option
        Option::Type type(Option::Put);
        Real underlying = 36;
        Real strike = 40;
        Spread dividendYield = 0.00;
        Rate riskFreeRate = 0.06;
        Volatility volatility = 0.20;

        Date todaysDate(15, May, 1998);
        Date settlementDate(17, May, 1998);
        Settings::instance().evaluationDate() = todaysDate;

        Date exerciseDate(17, May, 1999);
        DayCounter dayCounter = Actual365Fixed();
        Time maturity = dayCounter.yearFraction(settlementDate,
                                                exerciseDate);

        std::cout << "option type = " << type << std::endl;
```

```

std::cout << "Time to maturity = " << maturity
<< std::endl;
std::cout << "Underlying price = " << underlying
<< std::endl;
std::cout << "Strike = " << strike
<< std::endl;
std::cout << "Risk-free interest rate = " << io::rate(riskFreeRate)
<< std::endl;
std::cout << "Dividend yield = " << io::rate(dividendYield)
<< std::endl;
std::cout << "Volatility = " << io::volatility(volatility)
<< std::endl;
std::cout << std::endl;

std::string method;

Real value, discrepancy, rightValue, relativeDiscrepancy;
rightValue = (type == Option::Put ? 4.48667344 : 2.17372645);

std::cout << std::endl ;

// write column headings
Size widths[] = { 35, 14, 14, 14 };
std::cout << std::setw(widths[0]) << std::left << "Method"
<< std::setw(widths[1]) << std::left << "Value"
<< std::setw(widths[2]) << std::left << "Discrepancy"
<< std::setw(widths[3]) << std::left << "Rel. Discr."
<< std::endl;

Date midlifeDate(19, November, 1998);
std::vector<Date> exDates(2);
exDates[0]=midlifeDate;
exDates[1]=exerciseDate;

boost::shared_ptr<Exercise> exercise(
    new EuropeanExercise(exerciseDate));
boost::shared_ptr<Exercise> amExercise(
    new AmericanExercise(settlementDate,
        exerciseDate));
boost::shared_ptr<Exercise> berExercise(new BermudanExercise(exDates));

Handle<Quote> underlyingH(
    boost::shared_ptr<Quote>(new SimpleQuote(underlying)));

// bootstrap the yield/dividend/vol curves
Handle<YieldTermStructure> flatTermStructure(
    boost::shared_ptr<YieldTermStructure>(
        new FlatForward(settlementDate, riskFreeRate, dayCounter)));
Handle<YieldTermStructure> flatDividendTS(
    boost::shared_ptr<YieldTermStructure>(
        new FlatForward(settlementDate, dividendYield, dayCounter)));
Handle<BlackVolTermStructure> flatVolTS(
    boost::shared_ptr<BlackVolTermStructure>(
        new BlackConstantVol(settlementDate, volatility, dayCounter)));

std::vector<Date> dates(4);
dates[0] = settlementDate + 1*Months;
dates[1] = exerciseDate;
dates[2] = exerciseDate + 6*Months;
dates[3] = exerciseDate + 12*Months;
std::vector<Real> strikes(4);
strikes[0] = underlying*0.9;
strikes[1] = underlying;
strikes[2] = underlying*1.1;
strikes[3] = underlying*1.2;

```

```

Matrix vols(4,4);
vols[0][0] = volatility*1.1; vols[0][1] = volatility;
    vols[0][2] = volatility*0.9; vols[0][3] = volatility*0.8;
vols[1][0] = volatility*1.1; vols[1][1] = volatility;
    vols[1][2] = volatility*0.9; vols[1][3] = volatility*0.8;
vols[2][0] = volatility*1.1; vols[2][1] = volatility;
    vols[2][2] = volatility*0.9; vols[2][3] = volatility*0.8;
vols[3][0] = volatility*1.1; vols[3][1] = volatility;
    vols[3][2] = volatility*0.9; vols[3][3] = volatility*0.8;
Handle<BlackVolTermStructure> blackSurface(
    boost::shared_ptr<BlackVolTermStructure>(new
        BlackVarianceSurface(settlementDate, dates,
            strikes, vols, dayCounter)));

boost::shared_ptr<StrikedTypePayoff> payoff(new
    PlainVanillaPayoff(type, strike));

boost::shared_ptr<BlackScholesProcess> stochasticProcess(new
    BlackScholesProcess(
        underlyingH,
        flatDividendTS,
        flatTermStructure,
        flatVolTS));

// European option
VanillaOption euroOption(stochasticProcess, payoff, exercise,
    boost::shared_ptr<PricingEngine>(new AnalyticEuropeanEngine()));

// method: Black Scholes Engine
method = "equivalent European option";
value = euroOption.NPV();
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << "N/A"
    << std::setw(widths[3]) << std::left << "N/A"
    << std::endl;

// American option
VanillaOption option(stochasticProcess, payoff, amExercise);

// target value
method = "reference value";
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << rightValue
    << std::setw(widths[2]) << std::left << "N/A"
    << std::setw(widths[3]) << std::left << "N/A"
    << std::endl;

Size timeSteps = 801;

// Finite differences
method = "Finite differences";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new FDAmericanEngine(timeSteps,timeSteps-1)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << discrepancy
    << std::scientific
    << std::setw(widths[3]) << std::left << relativeDiscrepancy
    << std::endl;

```

```

// Binomial Method (JR)
method = "Binomial Jarrow-Rudd";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<JarrowRudd>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << discrepancy
    << std::scientific
    << std::setw(widths[3]) << std::left << relativeDiscrepancy
    << std::endl;

// Binomial Method (CRR)
method = "Binomial Cox-Ross-Rubinstein";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<CoxRossRubinstein>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << discrepancy
    << std::scientific
    << std::setw(widths[3]) << std::left << relativeDiscrepancy
    << std::endl;

// Equal Probability Additive Binomial Tree (EQP)
method = "Additive equiprobabilities";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<AdditiveEQPBinomialTree>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << discrepancy
    << std::scientific
    << std::setw(widths[3]) << std::left << relativeDiscrepancy
    << std::endl;

// Equal Jumps Additive Binomial Tree (Trigeorgis)
method = "Binomial Trigeorgis";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<Trigeorgis>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
    << std::fixed
    << std::setw(widths[1]) << std::left << value
    << std::setw(widths[2]) << std::left << discrepancy
    << std::scientific
    << std::setw(widths[3]) << std::left << relativeDiscrepancy
    << std::endl;

// Tian Binomial Tree (third moment matching)
method = "Binomial Tian";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<Tian>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;

```

```

std::cout << std::setw(widths[0]) << std::left << method
          << std::fixed
          << std::setw(widths[1]) << std::left << value
          << std::setw(widths[2]) << std::left << discrepancy
          << std::scientific
          << std::setw(widths[3]) << std::left << relativeDiscrepancy
          << std::endl;

// Leisen-Reimer Binomial Tree
method = "Binomial Leisen-Reimer";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<LeisenReimer>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
          << std::fixed
          << std::setw(widths[1]) << std::left << value
          << std::setw(widths[2]) << std::left << discrepancy
          << std::scientific
          << std::setw(widths[3]) << std::left << relativeDiscrepancy
          << std::endl;

// Barone-Adesi and Whaley approximation
method = "Barone-Adesi and Whaley approx.";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BaroneAdesiWhaleyApproximationEngine));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
          << std::fixed
          << std::setw(widths[1]) << std::left << value
          << std::setw(widths[2]) << std::left << discrepancy
          << std::scientific
          << std::setw(widths[3]) << std::left << relativeDiscrepancy
          << std::endl;

// Bjerk Sund and Stensland approximation
method = "Bjerk Sund and Stensland approx.";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new Bjerk SundStenslandApproximationEngine));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << std::setw(widths[0]) << std::left << method
          << std::fixed
          << std::setw(widths[1]) << std::left << value
          << std::setw(widths[2]) << std::left << discrepancy
          << std::scientific
          << std::setw(widths[3]) << std::left << relativeDiscrepancy
          << std::endl;

    return 0;
} catch (std::exception& e) {
    std::cout << e.what() << std::endl;
    return 1;
} catch (...) {
    std::cout << "unknown error" << std::endl;
    return 1;
}
}

```

9.2 BermudanSwaption.cpp

This is an example of using the QuantLib short rate models.

```
/* -*- mode: c++; tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 4 -*- */

#include <ql/quantlib.hpp>
#include <iostream>

using namespace QuantLib;

#ifdef QL_ENABLE_SESSIONS
namespace QuantLib {

    Integer sessionId() { return 0; }

}
#endif

//Number of swaptions to be calibrated to...

Size numRows = 5;
Size numCols = 5;

Integer swapLengths[] = {
    1,    2,    3,    4,    5};
Volatility swaptionVols[] = {
    0.1490, 0.1340, 0.1228, 0.1189, 0.1148,
    0.1290, 0.1201, 0.1146, 0.1108, 0.1040,
    0.1149, 0.1112, 0.1070, 0.1010, 0.0957,
    0.1047, 0.1021, 0.0980, 0.0951, 0.1270,
    0.1000, 0.0950, 0.0900, 0.1230, 0.1160};

void calibrateModel(const boost::shared_ptr<ShortRateModel>& model,
                    const std::vector<boost::shared_ptr<CalibrationHelper> >&
                    helpers,
                    Real lambda) {

    Simplex om(lambda, 1e-9);
    om.setEndCriteria(EndCriteria(10000, 1e-7));
    model->calibrate(helpers, om);

    // Output the implied Black volatilities
    for (Size i=0; i<numRows; i++) {
        Size j = numCols - i - 1; // 1x5, 2x4, 3x3, 4x2, 5x1
        Size k = i*numCols + j;
        Real npv = helpers[i]->modelValue();
        Volatility implied = helpers[i]->impliedVolatility(npv, 1e-4,
                                                            1000, 0.05, 0.50);
        Volatility diff = implied - swaptionVols[k];

        std::cout << i+1 << "x" << swapLengths[j]
                   << std::setprecision(5) << std::noshowpos
                   << ": model " << std::setw(7) << io::volatility(implied)
                   << ", market " << std::setw(7)
                   << io::volatility(swaptionVols[k])
                   << " (" << std::setw(7) << std::showpos
                   << io::volatility(diff) << std::noshowpos << ")\n";
    }
}

int main(int, char* [])
{
    try {
        QL_IO_INIT
    }
```

```

Date todaysDate(15, February, 2002);
Calendar calendar = TARGET();
Date settlementDate(19, February, 2002);
Settings::instance().evaluationDate() = todaysDate;

// flat yield term structure impling 1x5 swap at 5%
boost::shared_ptr<Quote> flatRate(new SimpleQuote(0.04875825));
boost::shared_ptr<FlatForward> myTermStructure(
    new FlatForward(settlementDate, Handle<Quote>(flatRate),
        Actual365Fixed()));
Handle<YieldTermStructure> rhTermStructure;
rhTermStructure.linkTo(myTermStructure);

// Define the ATM/OTM/ITM swaps
Frequency fixedLegFrequency = Annual;
BusinessDayConvention fixedLegConvention = Unadjusted;
BusinessDayConvention floatingLegConvention = ModifiedFollowing;
DayCounter fixedLegDayCounter = Thirty360(Thirty360::European);
Frequency floatingLegFrequency = Semiannual;
bool payFixedRate = true;
Integer fixingDays = 2;
Rate dummyFixedRate = 0.03;
boost::shared_ptr<Xibor> indexSixMonths(new
    Euribor(6, Months, rhTermStructure));

Date startDate = calendar.advance(settlementDate, 1, Years,
    floatingLegConvention);
Date maturity = calendar.advance(startDate, 5, Years,
    floatingLegConvention);
Schedule fixedSchedule(calendar, startDate, maturity,
    fixedLegFrequency, fixedLegConvention);
Schedule floatSchedule(calendar, startDate, maturity,
    floatingLegFrequency, floatingLegConvention);
boost::shared_ptr<SimpleSwap> swap(new SimpleSwap(
    payFixedRate, 1000.0,
    fixedSchedule, dummyFixedRate, fixedLegDayCounter,
    floatSchedule, indexSixMonths, fixingDays, 0.0,
    rhTermStructure));
Rate fixedATMRate = swap->fairRate();
Rate fixedOTMRate = fixedATMRate * 1.2;
Rate fixedITMRate = fixedATMRate * 0.8;

boost::shared_ptr<SimpleSwap> atmSwap(new SimpleSwap(
    payFixedRate, 1000.0,
    fixedSchedule, fixedATMRate, fixedLegDayCounter,
    floatSchedule, indexSixMonths, fixingDays, 0.0,
    rhTermStructure));
boost::shared_ptr<SimpleSwap> otmSwap(new SimpleSwap(
    payFixedRate, 1000.0,
    fixedSchedule, fixedOTMRate, fixedLegDayCounter,
    floatSchedule, indexSixMonths, fixingDays, 0.0,
    rhTermStructure));
boost::shared_ptr<SimpleSwap> itmSwap(new SimpleSwap(
    payFixedRate, 1000.0,
    fixedSchedule, fixedITMRate, fixedLegDayCounter,
    floatSchedule, indexSixMonths, fixingDays, 0.0,
    rhTermStructure));

// defining the swaptions to be used in model calibration
std::vector<Period> swaptionMaturities;
swaptionMaturities.push_back(Period(1, Years));
swaptionMaturities.push_back(Period(2, Years));
swaptionMaturities.push_back(Period(3, Years));
swaptionMaturities.push_back(Period(4, Years));
swaptionMaturities.push_back(Period(5, Years));

```

```

std::vector<boost::shared_ptr<CalibrationHelper> > swaptions;

// List of times that have to be included in the timegrid
std::list<Time> times;

Size i;
for (i=0; i<numRows; i++) {
    Size j = numCols - i -1; // 1x5, 2x4, 3x3, 4x2, 5x1
    Size k = i*numCols + j;
    boost::shared_ptr<Quote> vol(new SimpleQuote(swaptionVols[k]));
    swaptions.push_back(boost::shared_ptr<CalibrationHelper>(new
        SwaptionHelper(swaptionMaturities[i],
            Period(swapLengths[j], Years),
            Handle<Quote>(vol),
            indexSixMonths,
            indexSixMonths->frequency(),
            indexSixMonths->dayCounter(),
            rhTermStructure))));
    swaptions.back()->addTimesTo(times);
}

// Building time-grid
TimeGrid grid(times.begin(), times.end(), 30);

// defining the models
boost::shared_ptr<G2> modelG2(new G2(rhTermStructure));
boost::shared_ptr<HullWhite> modelHW(new HullWhite(rhTermStructure));
boost::shared_ptr<HullWhite> modelHW2(new HullWhite(rhTermStructure));
boost::shared_ptr<BlackKarasinski> modelBK(
    new BlackKarasinski(rhTermStructure));

// model calibrations

std::cout << "G2 (analytic formulae) calibration" << std::endl;
for (i=0; i<swaptions.size(); i++)
    swaptions[i]->setPricingEngine(boost::shared_ptr<PricingEngine>(
        new G2SwaptionEngine(modelG2, 6.0, 16)));

calibrateModel(modelG2, swaptions, 0.05);
std::cout << "calibrated to:\n"
    << "a      = " << modelG2->params()[0] << ", "
    << "sigma = " << modelG2->params()[1] << "\n"
    << "b      = " << modelG2->params()[2] << ", "
    << "eta    = " << modelG2->params()[3] << "\n"
    << "rho    = " << modelG2->params()[4]
    << std::endl << std::endl;

std::cout << "Hull-White (analytic formulae) calibration" << std::endl;
for (i=0; i<swaptions.size(); i++)
    swaptions[i]->setPricingEngine(boost::shared_ptr<PricingEngine>(
        new JamshidianSwaptionEngine(modelHW)));

calibrateModel(modelHW, swaptions, 0.05);
std::cout << "calibrated to:\n"
    << "a = " << modelHW->params()[0] << ", "
    << "sigma = " << modelHW->params()[1]
    << std::endl << std::endl;

std::cout << "Hull-White (numerical) calibration" << std::endl;
for (i=0; i<swaptions.size(); i++)
    swaptions[i]->setPricingEngine(boost::shared_ptr<PricingEngine>(
        new TreeSwaptionEngine(modelHW2, grid)));

```



```

calibrateModel(modelHW2, swaptions, 0.05);
std::cout << "calibrated to:\n"
    << "a = " << modelHW2->params()[0] << ", "
    << "sigma = " << modelHW2->params()[1]
    << std::endl << std::endl;

std::cout << "Black-Karasinski (numerical) calibration" << std::endl;
for (i=0; i<swaptions.size(); i++)
    swaptions[i]->setPricingEngine(boost::shared_ptr<PricingEngine>(
        new TreeSwaptionEngine(modelBK,grid)));

calibrateModel(modelBK, swaptions, 0.05);
std::cout << "calibrated to:\n"
    << "a = " << modelBK->params()[0] << ", "
    << "sigma = " << modelBK->params()[1]
    << std::endl << std::endl;

// ATM Bermudan swaption pricing

std::cout << "Payer bermudan swaption "
    << "struck at " << io::rate(fixedATMRate)
    << " (ATM)" << std::endl;

std::vector<Date> bermudanDates;
const std::vector<boost::shared_ptr<CashFlow> >& leg =
    swap->fixedLeg();
for (i=0; i<leg.size(); i++) {
    boost::shared_ptr<Coupon> coupon =
        boost::dynamic_pointer_cast<Coupon>(leg[i]);
    bermudanDates.push_back(coupon->accrualStartDate());
}

boost::shared_ptr<Exercise> bermudanExercise(
    new BermudanExercise(bermudanDates));

Swaption bermudanSwaption(atmSwap, bermudanExercise, rhTermStructure,
    boost::shared_ptr<PricingEngine>());

// Do the pricing for each model

// G2 price the European swaption here, it should switch to bermudan
bermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(new
    TreeSwaptionEngine(modelG2, 50)));
std::cout << "G2:          " << bermudanSwaption.NPV() << std::endl;

bermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelHW, 50)));
std::cout << "HW:          " << bermudanSwaption.NPV() << std::endl;

bermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(new
    TreeSwaptionEngine(modelHW2, 50)));
std::cout << "HW (num): " << bermudanSwaption.NPV() << std::endl;

bermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(new
    TreeSwaptionEngine(modelBK, 50)));
std::cout << "BK:          " << bermudanSwaption.NPV() << std::endl;

// OTM Bermudan swaption pricing

std::cout << "Payer bermudan swaption "
    << "struck at " << io::rate(fixedOTMRate)
    << " (OTM)" << std::endl;

Swaption otmBermudanSwaption(otmSwap,bermudanExercise,rhTermStructure,
    boost::shared_ptr<PricingEngine>());

```

```

// Do the pricing for each model
otmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelG2, 50)));
std::cout << "G2:      " << otmBermudanSwaption.NPV() << std::endl;

otmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelHW, 50)));
std::cout << "HW:      " << otmBermudanSwaption.NPV() << std::endl;

otmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelHW2, 50)));
std::cout << "HW (num): " << otmBermudanSwaption.NPV() << std::endl;

otmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelBK, 50)));
std::cout << "BK:      " << otmBermudanSwaption.NPV() << std::endl;

// ITM Bermudan swaption pricing

std::cout << "Payer bermudan swaption "
    << "struck at " << io::rate(fixedITMRate)
    << " (ITM)" << std::endl;

Swaption itmBermudanSwaption(itmSwap,bermudanExercise,rhTermStructure,
    boost::shared_ptr<PricingEngine>());

// Do the pricing for each model
itmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelG2, 50)));
std::cout << "G2:      " << itmBermudanSwaption.NPV() << std::endl;

itmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelHW, 50)));
std::cout << "HW:      " << itmBermudanSwaption.NPV() << std::endl;

itmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelHW2, 50)));
std::cout << "HW (num): " << itmBermudanSwaption.NPV() << std::endl;

itmBermudanSwaption.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new TreeSwaptionEngine(modelBK, 50)));
std::cout << "BK:      " << itmBermudanSwaption.NPV() << std::endl;

    return 0;
} catch (std::exception& e) {
    std::cout << e.what() << std::endl;
    return 1;
} catch (...) {
    std::cout << "unknown error" << std::endl;
    return 1;
}
}

```

9.3 DiscreteHedging.cpp

This is an example of using the QuantLib Monte Carlo framework.

```
/* -*- mode: c++; tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 4 -*- */

/* This example computes profit and loss of a discrete interval hedging
   strategy and compares with the results of Derman & Kamal's (Goldman Sachs
   Equity Derivatives Research) Research Note: "When You Cannot Hedge
   Continuously: The Corrections to Black-Scholes"
   http://www.ederman.com/emanuelderman/GSQSpapers/when_you_cannot_hedge.pdf

   Suppose an option hedger sells an European option and receives the
   Black-Scholes value as the options premium.
   Then he follows a Black-Scholes hedging strategy, rehedging at discrete,
   evenly spaced time intervals as the underlying stock changes. At
   expiration, the hedger delivers the option payoff to the option holder,
   and unwinds the hedge. We are interested in understanding the final
   profit or loss of this strategy.

   If the hedger had followed the exact Black-Scholes replication strategy,
   re-hedging continuously as the underlying stock evolved towards its final
   value at expiration, then, no matter what path the stock took, the final
   P&L would be exactly zero. When the replication strategy deviates from
   the exact Black-Scholes method, the final P&L may deviate from zero. This
   deviation is called the replication error. When the hedger rebalances at
   discrete rather than continuous intervals, the hedge is imperfect and the
   replication is inexact. The more often hedging occurs, the smaller the
   replication error.

   We examine the range of possibilities, computing the replication error.
*/

// the only header you need to use QuantLib
#include <ql/quantlib.hpp>
#include <iostream>

using namespace QuantLib;

#ifdef QL_ENABLE_SESSIONS
namespace QuantLib {
    Integer sessionId() { return 0; }
}
#endif

/* The ReplicationError class carries out Monte Carlo simulations to evaluate
   the outcome (the replication error) of the discrete hedging strategy over
   different, randomly generated scenarios of future stock price evolution.
*/
class ReplicationError
{
public:
    ReplicationError(Option::Type type,
                    Time maturity,
                    Real strike,
                    Real s0,
                    Volatility sigma,
                    Rate r)
    : maturity_(maturity), payoff_(type, strike), s0_(s0),
      sigma_(sigma), r_(r) {

        // value of the option
        DiscountFactor rDiscount = std::exp(-r_*maturity_);
```

```

DiscountFactor qDiscount = 1.0;
Real forward = s0_*qDiscount/rDiscount;
Real variance = sigma_*sigma_*maturity_;
boost::shared_ptr<StrikedTypePayoff> payoff(
    new PlainVanillaPayoff(payoff_));
BlackFormula black(forward,rDiscount,variance,payoff);
std::cout << "Option value: " << black.value() << std::endl;

// store option's vega, since Derman and Kamal's formula needs it
vega_ = black.vega(maturity_);

std::cout << std::endl;
std::cout <<
    "          |          | P&L  \t|  P&L      | Derman&Kamal | P&L"
    "          \t| P&L" << std::endl;

std::cout <<
    "samples | trades | Mean \t| Std Dev | Formula      |"
    " skewness \t| kurt." << std::endl;

std::cout << "-----"
    "-----" << std::endl;
}

// the actual replication error computation
void compute(Size nTimeSteps, Size nSamples);
private:
    Time maturity_;
    PlainVanillaPayoff payoff_;
    Real s0_;
    Volatility sigma_;
    Rate r_;
    Real vega_;
};

// The key for the MonteCarlo simulation is to have a PathPricer that
// implements a value(const Path& path) method.
// This method prices the portfolio for each Path of the random variable
class ReplicationPathPricer : public PathPricer<Path> {
public:
    // real constructor
    ReplicationPathPricer(Option::Type type,
        Real underlying,
        Real strike,
        Rate r,
        Time maturity,
        Volatility sigma)
    : type_(type), underlying_(underlying),
      strike_(strike), r_(r), maturity_(maturity), sigma_(sigma) {
        QL_REQUIRE(strike_ > 0.0, "strike must be positive");
        QL_REQUIRE(underlying_ > 0.0, "underlying must be positive");
        QL_REQUIRE(r_ >= 0.0,
            "risk free rate (r) must be positive or zero");
        QL_REQUIRE(maturity_ > 0.0, "maturity must be positive");
        QL_REQUIRE(sigma_ >= 0.0,
            "volatility (sigma) must be positive or zero");
    }

    // The value() method encapsulates the pricing code
    Real operator()(const Path& path) const;

private:
    Option::Type type_;
    Real underlying_, strike_;
    Rate r_;
    Time maturity_;
    Volatility sigma_;

```

```

};

// Compute Replication Error as in the Derman and Kamal's research note
int main(int, char* [])
{
    try {
        QL_IO_INIT

        Time maturity = 1.0/12.0; // 1 month
        Real strike = 100;
        Real underlying = 100;
        Volatility volatility = 0.20; // 20%
        Rate riskFreeRate = 0.05; // 5%
        ReplicationError rp(Option::Call, maturity, strike, underlying,
                           volatility, riskFreeRate);

        Size scenarios = 50000;
        Size hedgesNum;

        hedgesNum = 21;
        rp.compute(hedgesNum, scenarios);

        hedgesNum = 84;
        rp.compute(hedgesNum, scenarios);

        return 0;
    } catch (std::exception& e) {
        std::cout << e.what() << std::endl;
        return 1;
    } catch (...) {
        std::cout << "unknown error" << std::endl;
        return 1;
    }
}

/* The actual computation of the Profit&Loss for each single path.

In each scenario N reheding trades spaced evenly in time over
the life of the option are carried out, using the Black-Scholes
hedge ratio.
*/
Real ReplicationPathPricer::operator()(const Path& path) const {

    Size n = path.length()-1;
    QL_REQUIRE(n>0, "the path cannot be empty");

    // discrete hedging interval
    Time dt = maturity_/n;

    // For simplicity, we assume the stock pays no dividends.
    Rate stockDividendYield = 0.0;

    // let's start
    Time t = 0;

    // stock value at t=0
    Real stock = underlying_;

    // money account at t=0
    Real money_account = 0.0;

    /******
    *** the initial deal ***
    *****/
    // option fair price (Black-Scholes) at t=0

```

```

DiscountFactor rDiscount = std::exp(-r_*maturity_);
DiscountFactor qDiscount = std::exp(-stockDividendYield*maturity_);
Real forward = stock*qDiscount/rDiscount;
Real variance = sigma_*sigma_*maturity_;
boost::shared_ptr<StrikedTypePayoff> payoff(
    new PlainVanillaPayoff(type_,strike_));
BlackFormula black(forward,rDiscount,variance,payoff);
// sell the option, cash in its premium
money_account += black.value();
// compute delta
Real delta = black.delta(stock);
// delta-hedge the option buying stock
Real stockAmount = delta;
money_account -= stockAmount*stock;

/***** hedging during option life *****/
for (Size step = 0; step < n-1; step++){

    // time flows
    t += dt;

    // accruing on the money account
    money_account *= std::exp( r_*dt );

    // stock growth:
    stock = path[step+1];

    // recalculate option value at the current stock value,
    // and the current time to maturity
    rDiscount = std::exp(-r_*(maturity_-t));
    qDiscount = std::exp(-stockDividendYield*(maturity_-t));
    forward = stock*qDiscount/rDiscount;
    variance = sigma_*sigma_*(maturity_-t);
    BlackFormula black(forward,rDiscount,variance,payoff);

    // recalculate delta
    delta = black.delta(stock);

    // re-hedging
    money_account -= (delta - stockAmount)*stock;
    stockAmount = delta;
}

/***** option expiration *****/
// last accrual on my money account
money_account *= std::exp( r_*dt );
// last stock growth
stock = path[n];

// the hedger delivers the option payoff to the option holder
Real optionPayoff = PlainVanillaPayoff(type_, strike_)(stock);
money_account -= optionPayoff;

// and unwinds the hedge selling his stock position
money_account += stockAmount*stock;

// final Profit&Loss
return money_account;
}

// The computation over nSamples paths of the P&L distribution
void ReplicationError::compute(Size nTimeSteps, Size nSamples)

```

```

{
    QL_REQUIRE(nTimeSteps>0, "the number of steps must be > 0");

    // hedging interval
    // Time tau = maturity_ / nTimeSteps;

    /* Black-Scholes framework: the underlying stock price evolves
       lognormally with a fixed known volatility that stays constant
       throughout time.
    */
    Date today = Date::todaysDate();
    DayCounter dayCount = Actual365Fixed();
    Handle<Quote> stateVariable(
        boost::shared_ptr<Quote>(new SimpleQuote(s0_)));
    Handle<YieldTermStructure> riskFreeRate(
        boost::shared_ptr<YieldTermStructure>(
            new FlatForward(today, r_, dayCount)));
    Handle<YieldTermStructure> dividendYield(
        boost::shared_ptr<YieldTermStructure>(
            new FlatForward(today, 0.0, dayCount)));
    Handle<BlackVolTermStructure> volatility(
        boost::shared_ptr<BlackVolTermStructure>(
            new BlackConstantVol(today, sigma_, dayCount)));
    boost::shared_ptr<StochasticProcess1D> diffusion(
        new BlackScholesProcess(stateVariable, dividendYield,
            riskFreeRate, volatility));

    // Black Scholes equation rules the path generator:
    // at each step the log of the stock
    // will have drift and sigma^2 variance
    PseudoRandom::rsg_type rsg =
        PseudoRandom::make_sequence_generator(nTimeSteps, 0);

    bool brownianBridge = false;

    typedef SingleVariate<PseudoRandom>::path_generator_type generator_type;
    boost::shared_ptr<generator_type> myPathGenerator(new
        generator_type(diffusion, maturity_, nTimeSteps,
            rsg, brownianBridge));

    // The replication strategy's Profit&Loss is computed for each path
    // of the stock. The path pricer knows how to price a path using its
    // value() method
    boost::shared_ptr<PathPricer<Path> > myPathPricer(new
        ReplicationPathPricer(payoff_.optionType(), s0_,
            payoff_.strike(), r_, maturity_, sigma_));

    // a statistics accumulator for the path-dependant Profit&Loss values
    Statistics statisticsAccumulator;

    // The OneFactorMonteCarloModel generates paths using myPathGenerator
    // each path is priced using myPathPricer
    // prices will be accumulated into statisticsAccumulator
    OneFactorMonteCarloOption MCSimulation(myPathGenerator,
        myPathPricer,
        statisticsAccumulator,
        false);

    // the model simulates nSamples paths
    MCSimulation.addSamples(nSamples);

    // the sampleAccumulator method of OneFactorMonteCarloOption_old
    // gives access to all the methods of statisticsAccumulator
    Real PLMean = MCSimulation.sampleAccumulator().mean();
    Real PLStDev = MCSimulation.sampleAccumulator().standardDeviation();
    Real PLSkew = MCSimulation.sampleAccumulator().skewness();
    Real PLKurt = MCSimulation.sampleAccumulator().kurtosis();
}

```

```
// Derman and Kamal's formula
Real theorStd = std::sqrt(M_PI/4/nTimeSteps)*vega_*sigma_;

std::cout << std::fixed
    << nSamples << "\t| "
    << nTimeSteps << "\t | "
    << std::setprecision(3) << PLMean << " \t| "
    << std::setprecision(2) << PLStdDev << " \t | "
    << std::setprecision(2) << theorStd << " \t | "
    << std::setprecision(2) << PLSkew << " \t| "
    << std::setprecision(2) << PLKurt << std::endl;
}
```


9.4 EuropeanOption.cpp

This example calculates European options using different methods while testing call-put parity.

```
/* -*- mode: c++; tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 4 -*- */

#include <ql/quantlib.hpp>
#include <iostream>

using namespace QuantLib;

#if defined(QL_ENABLE_SESSIONS)
namespace QuantLib {

    Integer sessionId() { return 0; }

}
#endif

// This will be included in the library after a bit of redesign
class WeightedPayoff {
public:
    WeightedPayoff(Option::Type type,
                   Time maturity,
                   Real strike,
                   Real s0,
                   Volatility sigma,
                   Rate r,
                   Rate q)
        : type_(type), maturity_(maturity),
          strike_(strike),
          s0_(s0),
          sigma_(sigma), r_(r), q_(q) {}

    Real operator()(Real x) const {
        Real nuT = (r_-q_-0.5*sigma_*sigma_)*maturity_;
        return std::exp(-r_*maturity_)
            *PlainVanillaPayoff(type_, strike_)(s0_*std::exp(x))
            *std::exp(-(x - nuT)*(x - nuT)/(2*sigma_*sigma_*maturity_))
            /std::sqrt(2.0*M_PI*sigma_*sigma_*maturity_);
    }
private:
    Option::Type type_;
    Time maturity_;
    Real strike_;
    Real s0_;
    Volatility sigma_;
    Rate r_,q_;
};

int main(int, char* [])
{
    try {
        QL_IO_INIT

        std::cout << "Using " << QL_VERSION << std::endl << std::endl;

        // our option
        Option::Type type(Option::Call);
        Real underlying = 7;
        Real strike = 8;
        Spread dividendYield = 0.05;
        Rate riskFreeRate = 0.05;
    }
}
```

```

Date todaysDate(15, May, 1998);
Date settlementDate(17, May, 1998);
Settings::instance().evaluationDate() = todaysDate;

Date exerciseDate(17, May, 1999);
DayCounter dayCounter = Actual365Fixed();
Time maturity = dayCounter.yearFraction(settlementDate,
                                         exerciseDate);

Volatility volatility = 0.10;
std::cout << "option type = " << type << std::endl;
std::cout << "Time to maturity = " << maturity
          << std::endl;
std::cout << "Underlying price = " << underlying
          << std::endl;
std::cout << "Strike = " << strike
          << std::endl;
std::cout << "Risk-free interest rate = " << io::rate(riskFreeRate)
          << std::endl;
std::cout << "Dividend yield = " << io::rate(dividendYield)
          << std::endl;
std::cout << "Volatility = " << io::volatility(volatility)
          << std::endl;
std::cout << std::endl;

Date midlifeDate(19, November, 1998);
std::vector<Date> exDates(2);
exDates[0]=midlifeDate;
exDates[1]=exerciseDate;

boost::shared_ptr<Exercise> exercise(
    new EuropeanExercise(exerciseDate));
boost::shared_ptr<Exercise> amExercise(
    new AmericanExercise(settlementDate,
                          exerciseDate));
boost::shared_ptr<Exercise> berExercise(new BermudanExercise(exDates));

Handle<Quote> underlyingH(
    boost::shared_ptr<Quote>(new SimpleQuote(underlying)));

// bootstrap the yield/dividend/vol curves
Handle<YieldTermStructure> flatTermStructure(
    boost::shared_ptr<YieldTermStructure>(
        new FlatForward(settlementDate, riskFreeRate, dayCounter)));
Handle<YieldTermStructure> flatDividendTS(
    boost::shared_ptr<YieldTermStructure>(
        new FlatForward(settlementDate, dividendYield, dayCounter)));
Handle<BlackVolTermStructure> flatVolTS(
    boost::shared_ptr<BlackVolTermStructure>(
        new BlackConstantVol(settlementDate, volatility, dayCounter)));

std::vector<Date> dates(4);
dates[0] = settlementDate + 1*Months;
dates[1] = exerciseDate;
dates[2] = exerciseDate + 6*Months;
dates[3] = exerciseDate + 12*Months;
std::vector<Real> strikes(4);
strikes[0] = underlying*0.9;
strikes[1] = underlying;
strikes[2] = underlying*1.1;
strikes[3] = underlying*1.2;

Matrix vols(4,4);
vols[0][0] = volatility*1.1;
vols[0][1] = volatility;
vols[0][2] = volatility*0.9;

```

```

                                vols[0][3] = volatility*0.8;
vols[1][0] = volatility*1.1;
                                vols[1][1] = volatility;
                                vols[1][2] = volatility*0.9;
                                vols[1][3] = volatility*0.8;
vols[2][0] = volatility*1.1;
                                vols[2][1] = volatility;
                                vols[2][2] = volatility*0.9;
                                vols[2][3] = volatility*0.8;
vols[3][0] = volatility*1.1;
                                vols[3][1] = volatility;
                                vols[3][2] = volatility*0.9;
                                vols[3][3] = volatility*0.8;

Handle<BlackVolTermStructure> blackSurface(
    boost::shared_ptr<BlackVolTermStructure>(
        new BlackVarianceSurface(settlementDate, dates,
                                strikes, vols, dayCounter)));

boost::shared_ptr<StrikedTypePayoff> payoff(new
    PlainVanillaPayoff(type, strike));

boost::shared_ptr<BlackScholesProcess> stochasticProcess(new
    BlackScholesProcess(underlyingH, flatDividendTS,
                        flatTermStructure,
                        // blackSurface
                        flatVolTS));

EuropeanOption option(stochasticProcess, payoff, exercise);

std::string method;
Real value, discrepancy, rightValue, relativeDiscrepancy;

std::cout << std::endl << std::endl;

// write column headings
std::cout << "Method\t\tValue\t\tEstimatedError\tDiscrepancy"
            "\tRel. Discr." << std::endl;

// method: Black-Scholes Engine
method = "Black-Scholes";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new AnalyticEuropeanEngine()));
rightValue = value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
            << value << "\t" << "N/A\t\t"
            << discrepancy << "\t\t" << relativeDiscrepancy << std::endl;

// method: Integral
method = "Integral";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new IntegralEngine()));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
            << value << "\t" << "N/A\t\t"
            << discrepancy << "\t" << relativeDiscrepancy << std::endl;

/*

// method: Integral
method = "Binary Cash";

```

```

option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new IntegralCashOrNothingEngine(1.0)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// method: Integral
method = "Binary Asset";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new IntegralAssetOrNothingEngine()));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

*/

Size timeSteps = 801;

// Binomial Method (JR)
method = "Binomial (JR)";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<JarrowRudd>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Binomial Method (CRR)
method = "Binomial (CRR)";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<CoxRossRubinstein>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Equal Probability Additive Binomial Tree (EQP)
method = "Additive (EQP)";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<AdditiveEQPBinoimialTree>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Equal Jumps Additive Binomial Tree (Trigeorgis)
method = "Bin. Trigeorgis";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<Trigeorgis>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

```

```

// Tian Binomial Tree (third moment matching)
method = "Binomial Tian";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<Tian>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Leisen-Reimer Binomial Tree
method = "Binomial LR";
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new BinomialVanillaEngine<LeisenReimer>(timeSteps)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Finite Differences

method = "Finite Diff.";
timeSteps = 100;
Size gridPoints = 100;
option.setPricingEngine(boost::shared_ptr<PricingEngine>(
    new FDEuropeanEngine(timeSteps, gridPoints)));
value = option.NPV();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << "N/A\t\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

// Monte Carlo Method
timeSteps = 1;

method = "MC (crude)";
Size mcSeed = 42;

boost::shared_ptr<PricingEngine> mcengine1;
mcengine1 =
    MakeMCEuropeanEngine<PseudoRandom>().withSteps(timeSteps)
        .withTolerance(0.02)
        .withSeed(mcSeed);

option.setPricingEngine(mcengine1);

value = option.NPV();
Real errorEstimate = option.errorEstimate();
discrepancy = std::fabs(value-rightValue);
relativeDiscrepancy = discrepancy/rightValue;
std::cout << method << "\t"
    << value << "\t" << errorEstimate << "\t"
    << discrepancy << "\t" << relativeDiscrepancy << std::endl;

method = "MC (Sobol)";
timeSteps = 1;
Size nSamples = 32768; // 2^15

boost::shared_ptr<PricingEngine> mcengine2;
mcengine2 =
    MakeMCEuropeanEngine<LowDiscrepancy>().withSteps(timeSteps)
        .withSamples(nSamples);

option.setPricingEngine(mcengine2);

```

```
    value = option.NPV();
    discrepancy = std::fabs(value-rightValue);
    relativeDiscrepancy = discrepancy/rightValue;
    std::cout << method << "\t"
               << value << "\t" << "N/A\t\t"
               << discrepancy << "\t" << relativeDiscrepancy << std::endl;

    return 0;
} catch (std::exception& e) {
    std::cout << e.what() << std::endl;
    return 1;
} catch (...) {
    std::cout << "unknown error" << std::endl;
    return 1;
}
}
```

9.5 history_iterators.cpp

This code exemplifies how to use History iterators to perform Gaussian statistic analyses on historical data.

```
// initialize a History
History h(...);

// print out the mean value and its standard deviation.

GaussianStatistics s;
s.addSequence(h.vdbegin(),h.vdend());
cout << "Historical mean: " << s.mean() << endl;
cout << "Std. deviation: " << s.standardDeviation() << endl;

// Another possibility: print out the maximum value.

History::const_valid_iterator max = h.vbegin(), i=max, end = h.vend();
for (i++; i!=end; i++)
    if (i->value() > max->value())
        max = i;
cout << "Maximum value: " << max->value()
    << " assumed " << DateFormatter::toString(max->date()) << endl;

// or the minimum, this time the STL way:

bool lessthan(const History::Entry& i, const History::Entry& j) {
    return i.value() < j.value();
}

History::const_valid_iterator min =
    std::min_element(h.vbegin(),h.vend(),lessthan);
cout << "Minimum value: " << min->value()
    << " assumed " << DateFormatter::toString(min->date()) << endl;
```

9.6 swapvaluation.cpp

This is an example of using the QuantLib Term Structure for pricing a simple swap.

```
/* -*- mode: c++; tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 4 -*- */

/* This example shows how to set up a Term Structure and then price a simple
   swap.
*/

// the only header you need to use QuantLib
#include <ql/quantlib.hpp>
#include <iostream>
#include <iomanip>

using namespace QuantLib;

#ifdef QL_ENABLE_SESSIONS
namespace QuantLib {

    Integer sessionId() { return 0; }

}
#endif

int main(int, char* [])
{
    try {
        QL_IO_INIT

        /******
        *** MARKET DATA ***
        *****/

        Calendar calendar = TARGET();
        // uncommenting the following line generates an error
        // calendar = Tokyo();
        Date settlementDate(22, September, 2004);
        // must be a business day
        settlementDate = calendar.adjust(settlementDate);

        Integer fixingDays = 2;
        Date todaysDate = calendar.advance(settlementDate, -fixingDays, Days);
        // nothing to do with Date::todaysDate
        Settings::instance().evaluationDate() = todaysDate;

        todaysDate = Settings::instance().evaluationDate();
        std::cout << "Today: " << todaysDate.weekday()
                  << ", " << todaysDate << std::endl;

        std::cout << "Settlement date: " << settlementDate.weekday()
                  << ", " << settlementDate << std::endl;

        // deposits
        Rate d1wQuote=0.0382;
        Rate d1mQuote=0.0372;
        Rate d3mQuote=0.0363;
        Rate d6mQuote=0.0353;
        Rate d9mQuote=0.0348;
        Rate d1yQuote=0.0345;
        // FRAs
        Rate fra3x6Quote=0.037125;
        Rate fra6x9Quote=0.037125;
        Rate fra6x12Quote=0.037125;
```



```

// futures
Real fut1Quote=96.2875;
Real fut2Quote=96.7875;
Real fut3Quote=96.9875;
Real fut4Quote=96.6875;
Real fut5Quote=96.4875;
Real fut6Quote=96.3875;
Real fut7Quote=96.2875;
Real fut8Quote=96.0875;
// swaps
Rate s2yQuote=0.037125;
Rate s3yQuote=0.0398;
Rate s5yQuote=0.0443;
Rate s10yQuote=0.05165;
Rate s15yQuote=0.055175;

/*****
***   QUOTES   ***
*****/

// SimpleQuote stores a value which can be manually changed;
// other Quote subclasses could read the value from a database
// or some kind of data feed.

// deposits
boost::shared_ptr<Quote> d1wRate(new SimpleQuote(d1wQuote));
boost::shared_ptr<Quote> d1mRate(new SimpleQuote(d1mQuote));
boost::shared_ptr<Quote> d3mRate(new SimpleQuote(d3mQuote));
boost::shared_ptr<Quote> d6mRate(new SimpleQuote(d6mQuote));
boost::shared_ptr<Quote> d9mRate(new SimpleQuote(d9mQuote));
boost::shared_ptr<Quote> d1yRate(new SimpleQuote(d1yQuote));
// FRAs
boost::shared_ptr<Quote> fra3x6Rate(new SimpleQuote(fra3x6Quote));
boost::shared_ptr<Quote> fra6x9Rate(new SimpleQuote(fra6x9Quote));
boost::shared_ptr<Quote> fra6x12Rate(new SimpleQuote(fra6x12Quote));
// futures
boost::shared_ptr<Quote> fut1Price(new SimpleQuote(fut1Quote));
boost::shared_ptr<Quote> fut2Price(new SimpleQuote(fut2Quote));
boost::shared_ptr<Quote> fut3Price(new SimpleQuote(fut3Quote));
boost::shared_ptr<Quote> fut4Price(new SimpleQuote(fut4Quote));
boost::shared_ptr<Quote> fut5Price(new SimpleQuote(fut5Quote));
boost::shared_ptr<Quote> fut6Price(new SimpleQuote(fut6Quote));
boost::shared_ptr<Quote> fut7Price(new SimpleQuote(fut7Quote));
boost::shared_ptr<Quote> fut8Price(new SimpleQuote(fut8Quote));
// swaps
boost::shared_ptr<Quote> s2yRate(new SimpleQuote(s2yQuote));
boost::shared_ptr<Quote> s3yRate(new SimpleQuote(s3yQuote));
boost::shared_ptr<Quote> s5yRate(new SimpleQuote(s5yQuote));
boost::shared_ptr<Quote> s10yRate(new SimpleQuote(s10yQuote));
boost::shared_ptr<Quote> s15yRate(new SimpleQuote(s15yQuote));

/*****
***   RATE HELPERS   ***
*****/

// RateHelpers are built from the above quotes together with
// other instrument dependant infos. Quotes are passed in
// relinkable handles which could be relinked to some other
// data source later.

// deposits
DayCounter depositDayCounter = Actual360();

boost::shared_ptr<RateHelper> d1w(new DepositRateHelper(
    Handle<Quote>(d1wRate),

```

```

        1, Weeks, fixingDays,
        calendar, ModifiedFollowing, depositDayCounter));
boost::shared_ptr<RateHelper> d1m(new DepositRateHelper(
    Handle<Quote>(d1mRate),
    1, Months, fixingDays,
    calendar, ModifiedFollowing, depositDayCounter));
boost::shared_ptr<RateHelper> d3m(new DepositRateHelper(
    Handle<Quote>(d3mRate),
    3, Months, fixingDays,
    calendar, ModifiedFollowing, depositDayCounter));
boost::shared_ptr<RateHelper> d6m(new DepositRateHelper(
    Handle<Quote>(d6mRate),
    6, Months, fixingDays,
    calendar, ModifiedFollowing, depositDayCounter));
boost::shared_ptr<RateHelper> d9m(new DepositRateHelper(
    Handle<Quote>(d9mRate),
    9, Months, fixingDays,
    calendar, ModifiedFollowing, depositDayCounter));
boost::shared_ptr<RateHelper> d1y(new DepositRateHelper(
    Handle<Quote>(d1yRate),
    1, Years, fixingDays,
    calendar, ModifiedFollowing, depositDayCounter));

// setup FRAs
boost::shared_ptr<RateHelper> fra3x6(new FraRateHelper(
    Handle<Quote>(fra3x6Rate),
    3, 6, fixingDays, calendar, ModifiedFollowing,
    depositDayCounter));
boost::shared_ptr<RateHelper> fra6x9(new FraRateHelper(
    Handle<Quote>(fra6x9Rate),
    6, 9, fixingDays, calendar, ModifiedFollowing,
    depositDayCounter));
boost::shared_ptr<RateHelper> fra6x12(new FraRateHelper(
    Handle<Quote>(fra6x12Rate),
    6, 12, fixingDays, calendar, ModifiedFollowing,
    depositDayCounter));

// setup futures
Integer futMonths = 3;
Date imm = Date::nextIMMdate(settlementDate);
boost::shared_ptr<RateHelper> fut1(new FuturesRateHelper(
    Handle<Quote>(fut1Price),
    imm,
    futMonths, calendar, ModifiedFollowing,
    depositDayCounter));
imm = Date::nextIMMdate(imm+1);
boost::shared_ptr<RateHelper> fut2(new FuturesRateHelper(
    Handle<Quote>(fut1Price),
    imm,
    futMonths, calendar, ModifiedFollowing,
    depositDayCounter));
imm = Date::nextIMMdate(imm+1);
boost::shared_ptr<RateHelper> fut3(new FuturesRateHelper(
    Handle<Quote>(fut1Price),
    imm,
    futMonths, calendar, ModifiedFollowing,
    depositDayCounter));
imm = Date::nextIMMdate(imm+1);
boost::shared_ptr<RateHelper> fut4(new FuturesRateHelper(
    Handle<Quote>(fut1Price),
    imm,
    futMonths, calendar, ModifiedFollowing,
    depositDayCounter));
imm = Date::nextIMMdate(imm+1);
boost::shared_ptr<RateHelper> fut5(new FuturesRateHelper(

```

```

        Handle<Quote>(fut1Price),
        imm,
        futMonths, calendar, ModifiedFollowing,
        depositDayCounter));
    imm = Date::nextIMMdate(imm+1);
    boost::shared_ptr<RateHelper> fut6(new FuturesRateHelper(
        Handle<Quote>(fut1Price),
        imm,
        futMonths, calendar, ModifiedFollowing,
        depositDayCounter));
    imm = Date::nextIMMdate(imm+1);
    boost::shared_ptr<RateHelper> fut7(new FuturesRateHelper(
        Handle<Quote>(fut1Price),
        imm,
        futMonths, calendar, ModifiedFollowing,
        depositDayCounter));
    imm = Date::nextIMMdate(imm+1);
    boost::shared_ptr<RateHelper> fut8(new FuturesRateHelper(
        Handle<Quote>(fut1Price),
        imm,
        futMonths, calendar, ModifiedFollowing,
        depositDayCounter));

// setup swaps
Frequency swFixedLegFrequency = Annual;
BusinessDayConvention swFixedLegConvention = Unadjusted;
DayCounter swFixedLegDayCounter = Thirty360(Thirty360::European);
Frequency swFloatingLegFrequency = Semiannual;

boost::shared_ptr<RateHelper> s2y(new SwapRateHelper(
    Handle<Quote>(s2yRate),
    2, Years, fixingDays,
    calendar, swFixedLegFrequency,
    swFixedLegConvention, swFixedLegDayCounter,
    swFloatingLegFrequency, ModifiedFollowing));
boost::shared_ptr<RateHelper> s3y(new SwapRateHelper(
    Handle<Quote>(s3yRate),
    3, Years, fixingDays,
    calendar, swFixedLegFrequency,
    swFixedLegConvention, swFixedLegDayCounter,
    swFloatingLegFrequency, ModifiedFollowing));
boost::shared_ptr<RateHelper> s5y(new SwapRateHelper(
    Handle<Quote>(s5yRate),
    5, Years, fixingDays,
    calendar, swFixedLegFrequency,
    swFixedLegConvention, swFixedLegDayCounter,
    swFloatingLegFrequency, ModifiedFollowing));
boost::shared_ptr<RateHelper> s10y(new SwapRateHelper(
    Handle<Quote>(s10yRate),
    10, Years, fixingDays,
    calendar, swFixedLegFrequency,
    swFixedLegConvention, swFixedLegDayCounter,
    swFloatingLegFrequency, ModifiedFollowing));
boost::shared_ptr<RateHelper> s15y(new SwapRateHelper(
    Handle<Quote>(s15yRate),
    15, Years, fixingDays,
    calendar, swFixedLegFrequency,
    swFixedLegConvention, swFixedLegDayCounter,
    swFloatingLegFrequency, ModifiedFollowing));

/*****
** CURVE BUILDING **
*****/

// Any DayCounter would be fine.

```

```

// ActualActual::ISDA ensures that 30 years is 30.0
DayCounter termStructureDayCounter =
    ActualActual(ActualActual::ISDA);

double tolerance = 1.0e-15;

// A depo-swap curve
std::vector<boost::shared_ptr<RateHelper> > depoSwapInstruments;
depoSwapInstruments.push_back(d1w);
depoSwapInstruments.push_back(d1m);
depoSwapInstruments.push_back(d3m);
depoSwapInstruments.push_back(d6m);
depoSwapInstruments.push_back(d9m);
depoSwapInstruments.push_back(d1y);
depoSwapInstruments.push_back(s2y);
depoSwapInstruments.push_back(s3y);
depoSwapInstruments.push_back(s5y);
depoSwapInstruments.push_back(s10y);
depoSwapInstruments.push_back(s15y);
boost::shared_ptr<YieldTermStructure> depoSwapTermStructure(new
    PiecewiseFlatForward(settlementDate, depoSwapInstruments,
        termStructureDayCounter, tolerance));

// A depo-futures-swap curve
std::vector<boost::shared_ptr<RateHelper> > depoFutSwapInstruments;
depoFutSwapInstruments.push_back(d1w);
depoFutSwapInstruments.push_back(d1m);
depoFutSwapInstruments.push_back(fut1);
depoFutSwapInstruments.push_back(fut2);
depoFutSwapInstruments.push_back(fut3);
depoFutSwapInstruments.push_back(fut4);
depoFutSwapInstruments.push_back(fut5);
depoFutSwapInstruments.push_back(fut6);
depoFutSwapInstruments.push_back(fut7);
depoFutSwapInstruments.push_back(fut8);
depoFutSwapInstruments.push_back(s3y);
depoFutSwapInstruments.push_back(s5y);
depoFutSwapInstruments.push_back(s10y);
depoFutSwapInstruments.push_back(s15y);
boost::shared_ptr<YieldTermStructure> depoFutSwapTermStructure(new
    PiecewiseFlatForward(settlementDate, depoFutSwapInstruments,
        termStructureDayCounter, tolerance));

// A depo-FRA-swap curve
std::vector<boost::shared_ptr<RateHelper> > depoFRASwapInstruments;
depoFRASwapInstruments.push_back(d1w);
depoFRASwapInstruments.push_back(d1m);
depoFRASwapInstruments.push_back(d3m);
depoFRASwapInstruments.push_back(fra3x6);
depoFRASwapInstruments.push_back(fra6x9);
depoFRASwapInstruments.push_back(fra6x12);
depoFRASwapInstruments.push_back(s2y);
depoFRASwapInstruments.push_back(s3y);
depoFRASwapInstruments.push_back(s5y);
depoFRASwapInstruments.push_back(s10y);
depoFRASwapInstruments.push_back(s15y);
boost::shared_ptr<YieldTermStructure> depoFRASwapTermStructure(new
    PiecewiseFlatForward(settlementDate, depoFRASwapInstruments,
        termStructureDayCounter, tolerance));

// Term structures that will be used for pricing:
// the one used for discounting cash flows
Handle<YieldTermStructure> discountingTermStructure;

```

```

// the one used for forward rate forecasting
Handle<YieldTermStructure> forecastingTermStructure;

/*****
 * SWAPS TO BE PRICED *
 *****/

// constant nominal 1,000,000 Euro
Real nominal = 1000000.0;
// fixed leg
Frequency fixedLegFrequency = Annual;
BusinessDayConvention fixedLegConvention = Unadjusted;
BusinessDayConvention floatingLegConvention = ModifiedFollowing;
DayCounter fixedLegDayCounter = Thirty360(Thirty360::European);
Rate fixedRate = 0.04;

// floating leg
Frequency floatingLegFrequency = Semiannual;
boost::shared_ptr<Xibor> euriborIndex(new Euribor(6, Months,
    forecastingTermStructure)); // using the forecasting curve
Spread spread = 0.0;

Integer lenghtInYears = 5;
bool payFixedRate = true;

Date maturity = calendar.advance(settlementDate, lenghtInYears, Years,
    floatingLegConvention);
Schedule fixedSchedule(calendar, settlementDate, maturity,
    fixedLegFrequency, fixedLegConvention);
Schedule floatSchedule(calendar, settlementDate, maturity,
    floatingLegFrequency, floatingLegConvention);
SimpleSwap spot5YearSwap(
    payFixedRate, nominal,
    fixedSchedule, fixedRate, fixedLegDayCounter,
    floatSchedule, euriborIndex, fixingDays, spread,
    discountingTermStructure);

Date fwdStart = calendar.advance(settlementDate, 1, Years);
Date fwdMaturity = calendar.advance(fwdStart, lenghtInYears, Years,
    floatingLegConvention);
Schedule fwdFixedSchedule(calendar, fwdStart, fwdMaturity,
    fixedLegFrequency, fixedLegConvention);
Schedule fwdFloatSchedule(calendar, fwdStart, fwdMaturity,
    floatingLegFrequency, floatingLegConvention);
SimpleSwap oneYearForward5YearSwap(
    payFixedRate, nominal,
    fwdFixedSchedule, fixedRate, fixedLegDayCounter,
    fwdFloatSchedule, euriborIndex, fixingDays, spread,
    discountingTermStructure);

/*****
 * SWAP PRICING *
 *****/

// utilities for reporting
std::vector<std::string> headers(4);
headers[0] = "term structure";
headers[1] = "net present value";
headers[2] = "fair spread";
headers[3] = "fair fixed rate";
std::string separator = " | ";
Size width = headers[0].size() + separator.size()
    + headers[1].size() + separator.size()
    + headers[2].size() + separator.size()
    + headers[3].size() + separator.size() - 1;

```

```

std::string rule(width, '-'), dblrule(width, '=');
std::string tab(8, ' ');

// calculations

std::cout << dblrule << std::endl;
std::cout << "5-year market swap-rate = "
    << std::setprecision(2) << io::rate(s5yRate->value())
    << std::endl;
std::cout << dblrule << std::endl;

std::cout << tab << "5-years swap paying "
    << io::rate(fixedRate) << std::endl;
std::cout << headers[0] << separator
    << headers[1] << separator
    << headers[2] << separator
    << headers[3] << separator << std::endl;
std::cout << rule << std::endl;

Real NPV;
Rate fairRate;
Spread fairSpread;

// Of course, you're not forced to really use different curves
forecastingTermStructure.linkTo(depoSwapTermStructure);
discountingTermStructure.linkTo(depoSwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
    << "depo-swap" << separator;
std::cout << std::setw(headers[1].size())
    << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
    << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
    << io::rate(fairRate) << separator;
std::cout << std::endl;

// let's check that the 5 years swap has been correctly re-priced
QL_REQUIRE(std::fabs(fairRate-s5yQuote)<1e-8,
    "5-years swap mispriced by "
    << io::rate(std::fabs(fairRate-s5yQuote)));

forecastingTermStructure.linkTo(depoFutSwapTermStructure);
discountingTermStructure.linkTo(depoFutSwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
    << "depo-fut-swap" << separator;
std::cout << std::setw(headers[1].size())
    << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
    << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
    << io::rate(fairRate) << separator;
std::cout << std::endl;

QL_REQUIRE(std::fabs(fairRate-s5yQuote)<1e-8,
    "5-years swap mispriced!");

```

```

forecastingTermStructure.linkTo(depoFRASwapTermStructure);
discountingTermStructure.linkTo(depoFRASwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
            << "depo-FRA-swap" << separator;
std::cout << std::setw(headers[1].size())
            << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
            << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
            << io::rate(fairRate) << separator;
std::cout << std::endl;

QL_REQUIRE(std::fabs(fairRate-s5yQuote)<1e-8,
            "5-years swap mispriced!");

std::cout << rule << std::endl;

// now let's price the 1Y forward 5Y swap

std::cout << tab << "5-years, 1-year forward swap paying "
            << io::rate(fixedRate) << std::endl;
std::cout << headers[0] << separator
            << headers[1] << separator
            << headers[2] << separator
            << headers[3] << separator << std::endl;
std::cout << rule << std::endl;

forecastingTermStructure.linkTo(depoSwapTermStructure);
discountingTermStructure.linkTo(depoSwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
            << "depo-swap" << separator;
std::cout << std::setw(headers[1].size())
            << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
            << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
            << io::rate(fairRate) << separator;
std::cout << std::endl;

forecastingTermStructure.linkTo(depoFutSwapTermStructure);
discountingTermStructure.linkTo(depoFutSwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
            << "depo-fut-swap" << separator;
std::cout << std::setw(headers[1].size())
            << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
            << io::rate(fairSpread) << separator;

```

```

std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

forecastingTermStructure.linkTo(depoFRASwapTermStructure);
discountingTermStructure.linkTo(depoFRASwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-FRA-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

// now let's say that the 5-years swap rate goes up to 4.60%.
// A smarter market element--say, connected to a data source-- would
// notice the change itself. Since we're using SimpleQuotes,
// we'll have to change the value manually--which forces us to
// downcast the handle and use the SimpleQuote
// interface. In any case, the point here is that a change in the
// value contained in the Quote triggers a new bootstrapping
// of the curve and a repricing of the swap.

boost::shared_ptr<SimpleQuote> fiveYearsRate =
    boost::dynamic_pointer_cast<SimpleQuote>(s5yRate);
fiveYearsRate->setValue(0.0460);

std::cout << dblrule << std::endl;
std::cout << "5-year market swap-rate = "
           << io::rate(s5yRate->value()) << std::endl;
std::cout << dblrule << std::endl;

std::cout << tab << "5-years swap paying "
           << io::rate(fixedRate) << std::endl;
std::cout << headers[0] << separator
           << headers[1] << separator
           << headers[2] << separator
           << headers[3] << separator << std::endl;
std::cout << rule << std::endl;

// now get the updated results
forecastingTermStructure.linkTo(depoSwapTermStructure);
discountingTermStructure.linkTo(depoSwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

```



```

QL_REQUIRE(std::fabs(fairRate-s5yRate->value())<1e-8,
           "5-years swap mispriced!");

forecastingTermStructure.linkTo(depoFutSwapTermStructure);
discountingTermStructure.linkTo(depoFutSwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-fut-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

QL_REQUIRE(std::fabs(fairRate-s5yRate->value())<1e-8,
           "5-years swap mispriced!");

forecastingTermStructure.linkTo(depoFRASwapTermStructure);
discountingTermStructure.linkTo(depoFRASwapTermStructure);

NPV = spot5YearSwap.NPV();
fairSpread = spot5YearSwap.fairSpread();
fairRate = spot5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-FRA-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

QL_REQUIRE(std::fabs(fairRate-s5yRate->value())<1e-8,
           "5-years swap mispriced!");

std::cout << rule << std::endl;

// the 1Y forward 5Y swap changes as well

std::cout << tab << "5-years, 1-year forward swap paying "
           << io::rate(fixedRate) << std::endl;
std::cout << headers[0] << separator
           << headers[1] << separator
           << headers[2] << separator
           << headers[3] << separator << std::endl;
std::cout << rule << std::endl;

forecastingTermStructure.linkTo(depoSwapTermStructure);
discountingTermStructure.linkTo(depoSwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-swap" << separator;

```

```

std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

forecastingTermStructure.linkTo(depoFutSwapTermStructure);
discountingTermStructure.linkTo(depoFutSwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-fut-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

forecastingTermStructure.linkTo(depoFRASwapTermStructure);
discountingTermStructure.linkTo(depoFRASwapTermStructure);

NPV = oneYearForward5YearSwap.NPV();
fairSpread = oneYearForward5YearSwap.fairSpread();
fairRate = oneYearForward5YearSwap.fairRate();

std::cout << std::setw(headers[0].size())
           << "depo-FRA-swap" << separator;
std::cout << std::setw(headers[1].size())
           << std::fixed << std::setprecision(2) << NPV << separator;
std::cout << std::setw(headers[2].size())
           << io::rate(fairSpread) << separator;
std::cout << std::setw(headers[3].size())
           << io::rate(fairRate) << separator;
std::cout << std::endl;

return 0;

} catch (std::exception& e) {
    std::cout << e.what() << std::endl;
    return 1;
} catch (...) {
    std::cout << "unknown error" << std::endl;
    return 1;
}
}

```

9.7 tracing_example.cpp

This code exemplifies how to insert trace statements to follow the flow of program execution. When compiler under gcc 3.3 and run, the following program will output the following trace:

```
trace[1]: Entering int main()
trace[2]: Entering int foo(int)
trace[3]: Entering int Foo::bar(int)
trace[3]: i = 21
trace[3]: At line 16 in tracing_example.cpp
trace[3]: Wrong answer
trace[3]: i = 42
trace[3]: Exiting int Foo::bar(int)
trace[3]: Entering int Foo::bar(int)
trace[3]: i = 42
trace[3]: At line 13 in tracing_example.cpp
trace[3]: Right answer, but no question
trace[3]: i = 42
trace[3]: Exiting int Foo::bar(int)
trace[2]: Exiting int foo(int)
trace[1]: Exiting int main()
```

Of course, a word of warning must be added: adding so much tracing to your code might degrade its readability, at least until we devise an Emacs macro to hide trace statements with a couple of keystrokes.

```
#include <ql/quantlib.hpp>

using namespace QuantLib;

namespace Foo {

    int bar(int i) {
        QL_TRACE_ENTER_FUNCTION;
        QL_TRACE_VARIABLE(i);

        if (i == 42) {
            QL_TRACE_LOCATION;
            QL_TRACE("Right answer, but no question");
        } else {
            QL_TRACE_LOCATION;
            QL_TRACE("Wrong answer");
            i *= 2;
        }

        QL_TRACE_VARIABLE(i);
        QL_TRACE_EXIT_FUNCTION;
        return i;
    }

}

int foo(int i) {
    using namespace Foo;
    QL_TRACE_ENTER_FUNCTION;

    int j = bar(i);
    int k = bar(j);

    QL_TRACE_EXIT_FUNCTION;
    return k;
}

int main() {
```

```
    QL_TRACE_ENABLE;

    QL_TRACE_ENTER_FUNCTION;

    int i = foo(21);

    QL_TRACE_EXIT_FUNCTION;
    return 0;
}
```

Chapter 10

Test List

Class **ActualActual** the correctness of the results is checked against known good values.

Class **AnalyticBarrierEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **AnalyticCliquetEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **AnalyticContinuousGeometricAveragePriceAsianEngine** • the correctness of the returned value is tested by reproducing results available in literature, and results obtained using a discrete average approximation.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **AnalyticDigitalAmericanEngine** • the correctness of the returned value in case of cash-or-nothing at-hit digital payoff is tested by reproducing results available in literature.

- the correctness of the returned value in case of asset-or-nothing at-hit digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of cash-or-nothing at-expiry digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of asset-or-nothing at-expiry digital payoff is tested by reproducing results available in literature.
- the correctness of the returned greeks in case of cash-or-nothing at-hit digital payoff is tested by reproducing numerical derivatives.

Class **AnalyticDiscreteGeometricAveragePriceAsianEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the available greeks is tested against numerical calculations.

Class **AnalyticDividendEuropeanEngine** the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **AnalyticEuropeanEngine**

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.
- the correctness of the returned implied volatility is tested by using it for reproducing the target value.
- the implied-volatility calculation is tested by checking that it does not modify the option.
- the correctness of the returned value in case of cash-or-nothing digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of asset-or-nothing digital payoff is tested by reproducing results available in literature.
- the correctness of the returned value in case of gap digital payoff is tested by reproducing results available in literature.
- the correctness of the returned greeks in case of cash-or-nothing digital payoff is tested by reproducing numerical derivatives.

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

Class **AnalyticPerformanceEngine** the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **Array** construction of arrays is checked in a number of cases

Class **BaroneAdesiWhaleyApproximationEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **BatesEngine** the correctness of the returned value is tested by reproducing results available in web/literature, testing against QuantLib's jump diffusion engine and comparison with Black pricing.

Class **BatesModel** calibration is tested against known values.

Class **BinomialVanillaEngine** the correctness of the returned value is tested by checking it against analytic results.

Class **Bisection** the correctness of the returned values is tested by checking them against known good results.

Class **BivariateCumulativeNormalDistributionDr78** the correctness of the returned value is tested by checking it against known good results.

Class **BivariateCumulativeNormalDistributionWe04DP** the correctness of the returned value is tested by checking it against known good results.

Class **BjerksundStenslandApproximationEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **Bond**

- price/yield calculations are cross-checked for consistency.
- price/yield calculations are checked against known good values.

Class **Brent** the correctness of the returned values is tested by checking them against known good results.

Class **BSMTermOperator** coefficients are tested against constant BSM operator

Class **Calendar** the methods for adding and removing holidays are tested by inspecting the calendar before and after their invocation.

Class **CapFloor**

- the correctness of the returned value is tested by checking that the price of a cap (resp. floor) decreases (resp. increases) with the strike rate.
- the relationship between the values of caps, floors and the resulting collars is checked.
- the put-call parity between the values of caps, floors and swaps is checked.
- the correctness of the returned implied volatility is tested by using it for reproducing the target value.
- the correctness of the returned value is tested by checking it against a known good value.

Class **CapletLiborMarketModelProcess** the correctness is tested by Monte-Carlo reproduction of caplet & ratchet npvs and comparison with Black pricing.

Class **CompositeQuote** the correctness of the returned values is tested by checking them against numerical calculations.

Class **CompoundForward**

- the correctness of the curve is tested by reproducing the input data.
- the correctness of the curve is tested by checking the consistency between returned rates and swaps priced on the curve.

Class **ConvergenceStatistics** results are tested against known good values.

Class **CovarianceDecomposition** cross checked with getCovariance

Class **CubicSpline** the correctness of the returned values is tested by reproducing results available in literature.

Class **CumulativePoissonDistribution** the correctness of the returned value is tested by checking it against known good results.

Class **Date** self-consistency of dates, serial numbers, days of month, months, and weekdays is checked over the whole date range.

Class **DerivedQuote** the correctness of the returned values is tested by checking them against numerical calculations.

Class **DPlusDMinus** the correctness of the returned values is tested by checking them against numerical calculations.

Class **DZero** the correctness of the returned values is tested by checking them against numerical calculations.

Class **ExchangeRate** application of direct and derived exchange rate is tested against calculations.

Class **ExchangeRateManager** lookup of direct, triangulated, and derived exchange rates is tested.

Class **Factorial** the correctness of the returned value is tested by checking it against numerical calculations.

Class **FalsePosition** the correctness of the returned values is tested by checking them against known good results.

Class **FaureRsg** the correctness of the returned values is tested by reproducing known good values.

Class **FDAmericanEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **FDDividendAmericanEngine** • the correctness of the returned greeks is tested by reproducing numerical derivatives.

- the invariance of the results upon addition of null dividends is tested.

Class **FDDividendEuropeanEngine** • the correctness of the returned greeks is tested by reproducing numerical derivatives.

- the invariance of the results upon addition of null dividends is tested.

Class **FDEuropeanEngine** the correctness of the returned value is tested by checking it against analytic results.

Class **FDShoutEngine** the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **FixedCouponBond** calculations are tested by checking results against cached values.

Class **FloatingRateBond** calculations are tested by checking results against cached values.

Class **ForwardEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **ForwardPerformanceEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **ForwardSpreadedTermStructure** • the correctness of the returned values is tested by checking them against numerical calculations.

- observability against changes in the underlying term structure and in the added spread is checked.

Class **GammaFunction** the correctness of the returned value is tested by checking it against known good results.

Class **GaussianQuadrature** the correctness of the result is tested by checking it against known good values.

Class **Germany** the correctness of the returned results is tested against a list of known holidays.

Class **HaltonRsg** • the correctness of the returned values is tested by reproducing known good values.

- the correctness of the returned values is tested by checking their discrepancy against known good values.

Class **HestonModel** calibration is tested against known good values.

Class **HullWhite** calibration results are tested against cached values

Class **ImpliedTermStructure** • the correctness of the returned values is tested by checking them against numerical calculations.

- observability against changes in the underlying term structure is checked.

Class **InArrearIndexedCoupon** The class is tested by comparing the value of an in-arrear swap against a known good value.

Class **Instrument** observability of class instances is checked.

Class **InterestRate** Converted rates are checked against known good results

Class **InverseCumulativePoisson** the correctness of the returned value is tested by checking it against known good results.

Class **Italy** the correctness of the returned results is tested against a list of known holidays.

Class **JointCalendar** the correctness of the returned results is tested by reproducing the calculations.

Class **JumpDiffusionEngine** • the correctness of the returned value is tested by reproducing results available in literature.

- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **JuQuadraticApproximationEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **KronrodIntegral** the correctness of the result is tested by checking it against known good values.

Member **pseudoSqrt(const Matrix &, SalvagingAlgorithm::Type)** • the correctness of the results is tested by reproducing known good data.

- the correctness of the results is tested by checking returned values against numerical calculations.

Class **MCBarrierEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **MCBasketEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **MCDigitalEngine** the correctness of the returned value in case of cash-or-nothing at-hit digital payoff is tested by reproducing known good results.

Class **MCDiscreteArithmeticAPEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **MCDiscreteGeometricAPEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **MCEuropeanEngine** the correctness of the returned value is tested by checking it against analytic results.

Class **MCEuropeanHestonEngine** the correctness of the returned value is tested by reproducing results available in web/literature

Class **MersenneTwisterUniformRng** the correctness of the returned values is tested by checking them against known good results.

Class **Money** money arithmetic is tested with and without currency conversions.

Class **MultiCubicSpline** interpolated values are checked against the original function.

Class **MultiPathGenerator** the generated paths are checked against cached results

Class **Newton** the correctness of the returned values is tested by checking them against known good results.

Class **NewtonSafe** the correctness of the returned values is tested by checking them against known good results.

Class **NormalDistribution** the correctness of the returned value is tested by checking it against numerical calculations. Cross-checks are also performed against the CumulativeNormalDistribution and InverseCumulativeNormal classes.

Class **PathGenerator** the generated paths are checked against cached results

Class **PiecewiseYieldCurve**

- the correctness of the returned values is tested by checking them against the original inputs.
- the observability of the term structure is tested.

Class **PoissonDistribution** the correctness of the returned value is tested by checking it against known good results.

Class **QuantoEngine**

- the correctness of the returned value is tested by reproducing results available in literature.
- the correctness of the returned greeks is tested by reproducing numerical derivatives.

Class **Quote** the observability of class instances is tested.

Class **RandomizedLDS** correct initialization is tested.

Class **Ridder** the correctness of the returned values is tested by checking them against known good results.

Class **Rounding** the correctness of the returned values is tested by checking them against known good results.

Class **Secant** the correctness of the returned values is tested by checking them against known good results.

Class **SeedGenerator** correct initializaion of the single instance is tested.

Class **SegmentIntegral** the correctness of the result is tested by checking it against known good values.

Class **SequenceStatistics** the correctness of the returned values is tested by checking them against numerical calculations.

Class **SimpleDayCounter** the correctness of the results is checked against known good values.

Class **SimpleSwap** • the correctness of the returned value is tested by checking that the price of a swap paying the fair fixed rate is null.

- the correctness of the returned value is tested by checking that the price of a swap receiving the fair floating-rate spread is null.
- the correctness of the returned value is tested by checking that the price of a swap decreases with the paid fixed rate.
- the correctness of the returned value is tested by checking that the price of a swap increases with the received floating-rate spread.
- the correctness of the returned value is tested by checking it against a known good value.

Class **SimpsonIntegral** the correctness of the result is tested by checking it against known good values.

Class **SobolRsg** • the correctness of the returned values is tested by reproducing known good values.

- the correctness of the returned values is tested by checking their discrepancy against known good values.

Class **StulzEngine** the correctness of the returned value is tested by reproducing results available in literature.

Class **SVD** the correctness of the returned values is tested by checking their properties.

Class **Swaption** • the correctness of the returned value is tested by checking that the price of a payer (resp. receiver) swaption decreases (resp. increases) with the strike.

- the correctness of the returned value is tested by checking that the price of a payer (resp. receiver) swaption increases (resp. decreases) with the spread.
- the correctness of the returned value is tested by checking it against that of a swaption on a swap with no spread and a correspondingly adjusted fixed rate.
- the correctness of the returned value is tested by checking it against a known good value.

Class **SymmetricSchurDecomposition** the correctness of the returned values is tested by checking their properties.

Class **TARGET** the correctness of the returned results is tested against a list of known holidays.

Class **TqrEigenDecomposition** the correctness of the result is tested by checking it against known good values.

Class **TrapezoidIntegral** the correctness of the result is tested by checking it against known good values.

Class **TreeSwaptionEngine** calculations are checked against cached results

Class **UnitedKingdom** the correctness of the returned results is tested against a list of known holidays.

Class **UnitedStates** the correctness of the returned results is tested against a list of known holidays.

Class **YieldTermStructure** observability against evaluation date changes is checked.

Class **ZeroCouponBond** calculations are tested by checking results against cached values.

Class **ZeroSpreadedTermStructure**

- the correctness of the returned values is tested by checking them against numerical calculations.
- observability against changes in the underlying term structure and in the added spread is checked.

Chapter 11

Todo List

Class [AmericanCondition](#) unify the intrinsicValues/Payoff thing

Class [AmericanExercise](#) check that everywhere the American condition is applied from earliest-Date and not earlier

Class [AmericanPayoffAtExpiry](#) calculate greeks

Class [AmericanPayoffAtHit](#) calculate greeks

Class [AnalyticBarrierEngine](#) rework to avoid repeated casts inside utility methods

Class [AnalyticContinuousGeometricAveragePriceAsianEngine](#) handle seasoned options

Class [AnalyticDigitalAmericanEngine](#) add more greeks (as of now only delta and rho available)

Class [AnalyticDiscreteGeometricAveragePriceAsianEngine](#) implement correct theta, rho, and dividend-rho calculation

Class [BermudanExercise](#) it would be nice to have a way for making a Bermudan with one exercise date equivalent to an European

Class [BicubicSpline](#) revise end conditions

Class [BivariateCumulativeNormalDistributionDr78](#) check accuracy of this algorithm and compare with: 1) Drezner, Z, (1978), Computation of the bivariate normal integral, Mathematics of Computation 32, pp. 277-279. 2) Drezner, Z. and Wesolowsky, G. O. (1990) 'On the Computation of the Bivariate Normal Integral', Journal of Statistical Computation and Simulation 35, pp. 101-107. 3) Drezner, Z (1992) Computation of the Multivariate Normal Integral, ACM Transactions on Mathematics Software 18, pp. 450-460. 4) Drezner, Z (1994) Computation of the Trivariate Normal Integral, Mathematics of Computation 62, pp. 289-294. 5) Genz, A. (1992) 'Numerical Computation of the Multivariate Normal Probabilities', J. Comput. Graph. Stat. 1, pp. 141-150.

Member **drift**(Time t, Real x) const revise extrapolation

Member **diffusion**(Time t, Real x) const revise extrapolation

Class **BlackVarianceCurve** check time extrapolation

Class **BlackVarianceSurface** check time extrapolation

Member **Side** Generalize for n-dimensional conditions

Class **CapVolatilityVector** either add correct copy behavior or inhibit copy. Right now, a copied instance would end up with its own copy of the length vector but an interpolation pointing to the original ones.

Class **Cashflows** add tests

Class **Cdor** check settlement days and day-count convention.

Class **CliquetOption** • add local/global caps/floors
 • add accrued coupon and last fixing

Class **ContinuousAveragingAsianOption** add running average

Class **DirichletBC** generalize to time-dependent conditions.

Class **DiscreteGeometricASO** add analytical greeks

Class **EarlyExercise** derive a plain American Exercise class (no earliestDate, no payoffAtExpiry)

Class **ExplicitEuler** add Richardson extrapolation

Class **FraRateHelper** convexity adjustment should be implemented.

Class **GenericRiskStatistics** add historical annualized volatility

Class **IntegralEngine** define tolerance for calculate()

Class **Jibar** check settlement days and day-count convention.

Class **LogLinearInterpolation** implement primitive, derivative, and secondDerivative functions.

Member **pseudoSqrt(const Matrix &, SalvagingAlgorithm::Type)** • implement Hyper-sphere decomposition:

1. Jäckel "Monte Carlo Methods in Finance", Chapter 6
2. Brigo "A Note on Correlation and Rank Reduction"
3. Rapisarda, Brigo, Mercurio "Parameterizing correlations: a geometric interpretation"

- implement Higham algorithm: Higham "Computing the nearest correlation matrix"

Class **McDiscreteArithmeticASO** continuous-averaging version

Class **MixedScheme** • derive variable theta schemes

- introduce multi time-level schemes.

Class **MultiCubicSpline** • fix it for Borland compilation

- allow extrapolation as for the other interpolations
- investigate if and how to implement Hyman filters and different boundary conditions

Class **NeumannBC** generalize to time-dependent conditions.

Class **Option::arguments** • remove `std::vector<Time> stoppingTimes`

- how to handle strike-less option (asian average strike, forward, etc.)?

Class **RamdomizedLDS** implement the other randomization algorithms

Class **ShoutCondition** unify the intrinsicValues/Payoff thing

Class **Solver1D** • clean up the interface so that it is clear whether the accuracy is specified for x or $f(x)$.

- add target value (now the target value is 0.0)

Class **SwapRateHelper** currency and day counter of Xibor should be added to obtain well-defined SwapRateHelper

Class **Swaption** add explicit exercise lag

Class **SwaptionVolatilityMatrix** either add correct copy behavior or inhibit copy. Right now, a copied instance would end up with its own copy of the exercise date and length vector but an interpolation pointing to the original ones.

Class **Tibor** check settlement days.

Class **TimeGrid** what was the rationale for limiting the grid to positive times? Investigate and see whether we can use it for negative ones as well.

Class **UnitedKingdom** add LIFFE

Class **YieldTermStructure** add derived class ParSwapTermStructure similar to ZeroYieldTermStructure, DiscountStructure, ForwardRateStructure

Class **Zibor** check settlement days and day-count.

Chapter 12

Bug List

Class **BlackFormula** When the variance is null, division by zero occur during the calculation of delta, delta forward, gamma, gamma forward, rho, dividend rho, vega, and strike sensitivity.

Class **BPSBasketCalculator** this class must still be checked. It is not guaranteed to yield the right results.

Class **CompoundForward** swap rates are not reproduced exactly when using indexed coupons. Apparently, some assumption about the swap fixings is hard-coded into the bootstrapping algorithm.

Class **CoxIngersollRoss** this class was not tested enough to guarantee its functionality.

Class **ExtendedCoxIngersollRoss** this class was not tested enough to guarantee its functionality.

Class **FDDividendAmericanEngine** method impliedVolatility() utterly fails

Class **G2** This class was not tested enough to guarantee its functionality.

Class **HullWhite** When the term structure is relinked, the r0 parameter of the underlying Vasicek model is not updated.

Class **JuQuadraticApproximationEngine** test fails for Borland compiler

Class **LocalVolSurface** this class is untested, probably unreliable.

Class **MCAmericanBasketEngine** this engine does not yet work for put options. More problems might surface.

Class **MultiCubicSpline** • cannot interpolate at the grid points on the boundary surface of the N-dimensional region

- it does not compile under Borland

Member **sensitivity(Integer basis=2) const** this method must still be checked. It is not guaranteed to yield the right results.

Chapter 13

Deprecated List

Class **MultiAsset** use MultiVariate instead

Class **SingleAsset** use SingleVariate instead

Member **parRate**(Year tenor, Time t0, Frequency freq=Annual, bool extrapolate=false) const
use the overload taking a vector of times

Member **IMMMonth** use IMM::Month instead

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