

[Help](#)

```
#ifndef _MAXIMUM_H
#define _MAXIMUM_H

#include "pnl/pnl_matrix.h"
#include "math/ImportanceSampling_jl/src/parser.hpp"
#include "math/ImportanceSampling_jl/src/Option.hpp"

class MaxOption : public BaseOption
{
public:
    MaxOption();
    MaxOption(const Param &ParamTab);
    ~MaxOption();
    void print() const;

    double K;

    double payoff(const PnlMat *path_val);
};

#endif
```