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bs1d

1 Description

Black and Scholes model

$$\frac{dS_t}{S_t} = (r - \delta)dt + \sigma dW_t$$

2 Code Implementation

```
#ifndef _BS1D_H
#define _BS1D_H

#include "optype.h"
#include "var.h"
#include "error_msg.h"

#define TYPEMOD BS1D

/*1D BlackScholes World*/

typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Mu;
    VAR Sigma;
    VAR Divid;
    VAR R;
} TYPEMOD;
```

2 pages

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#endif