

## [Help](#)

```
#ifndef _MERTON_H
#define _MERTON_H

#include "
href../../../../common/math/ImportanceSampling_jl/src/Model_h_src.pdfmath/Import
#include "pnl/pnl_matrix.h"

class MertonModel : public JumpModel
{
public:
    /**
     * jumpsMat are log normal, ie  $\log(J_i) = N(\log(1+m) - \alpha^2/2, \alpha^2)$ 
     */
    PnlVect *alpha; /*!< variance of the log jumps */
    PnlVect *m; /*!<  $E[J_i] = 1+m$ ,  $m=0$  means that jumps can be up or
        down with the same probability */

    MertonModel();
    MertonModel(const Param &P);
    ~MertonModel();
    void print() const;

protected:
    virtual void pathMu_aux(PnlRng *rng, const PnlVect *mu);
    virtual void pathMuFull_aux(PnlRng *rng, const PnlVect *mu);
};

#endif
```