

[Help](#)

```
#ifndef _ASIAN_H
#define _ASIAN_H

#include "pnl/pnl_matrix.h"
#include "
href../../../../common/math/jlparser/include/jlparser/parser_h_src.pdfjlparser/p
#include "
href../../../../common/math/mcam/src/Option_h_src.pdfOption.hpp"

namespace mcam {
class AsianOption : public Option
{
public:
    AsianOption();
    AsianOption(const Param &P);
    ~AsianOption();
    void print() const;

    double K;
    PnlVect *lambda;

    double payoff(const PnlMat *path_val, int t);

private:
    PnlVect *ones;
};

class MovingAverageOption : public Option
{
public:
    MovingAverageOption();
    MovingAverageOption(const Param &P);
    ~MovingAverageOption();
    void print() const;

    double K;
    PnlVect *lambda;
    int window;
    int delay;
}
```

```
double payoff(const PnlMat *path_val, int t);

private:
    PnlVect *ones;
};
}
#endif
```