

[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/ImportanceSampling_jl/src/Option_h_src.pdfmath/Impor

class AsianCallOption : public BaseOption
{
public:
    AsianCallOption();
    AsianCallOption(const Param &P);
    ~AsianCallOption();
    void print() const;

    double K;
    PnlVect *lambda;

    double payoff(const PnlMat *path_val);

private:
    PnlVect *ones;
};

#endif
```