

## [Help](#)

```
#ifndef _OPT_H
#define _OPT_H

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

namespace mcam {
class Option
{
public:
    const char *label;
    double T; //!< maturity of the option
    int subdates; //!< number of time ticks for the simulation
    int size; // duplicate of Model::size

    Option();
    Option(const Param &P);
    virtual ~Option();

    virtual double payoff(const PnlMat *S, int t) = 0;
    virtual void print() const;
};

extern Option *instantiate_option(const Param &P);
}
#endif
/* vim: set ft=cpp: */
```