

[Help](#)

```

#ifndef _BSND_PATH_H
#define _BSND_PATH_H

typedef struct PremiaBSnd
{
    PnlVect *spot; /*!< spot vector */
    PnlMat *LGamma; /*!< Cholesky factorization of the
        correl */
    PnlVect *sigma; /*!< vector of volatilities */
    double r; /*!< interest rate */
    PnlVect *divid; /*!< dividend rate */
    int d; /*!< size of the model */
    int timesteps; /*!< number of timesteps to use */
} PremiaBSnd;

extern void premia_bs_path (PnlMat *path, const PremiaBSnd
    *mod ,
                           const PnlMat *G, double T, cons
    t PnlVect *drift);

#endif /* _BSND_PATH_H */

```

References