Source | Model Presentation

bs1d

1 Description

Black and Scholes model

$$\frac{dS_t}{S_t} = (r - \delta)dt + \sigma dW_t$$

2 Code Implementation

```
#ifndef _BS1D_H
#define _BS1D_H

#include "optype.h"
#include "var.h"
#include "error_msg.h"

#define TYPEMOD BS1D

/*1D BlackScholes World*/

typedef struct TYPEMOD{
  VAR T;
  VAR S0;
  VAR Mu;
  VAR Sigma;
  VAR Divid;
  VAR R;
} TYPEMOD;



#endif
```