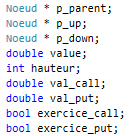
Final\_Project\_C++

Classes :

* Nœud :

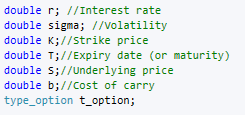
This object contains all those parameters:

All pointers serve to create and navigate in the binomial tree which is create in the classe “Arbre\_Bin\_Ptr “.

And for the BinLattice Classe, we need to store the value of the payoff for each step. It’s why we have all those parameters.

* Option :

Option contains all financial value of an option:



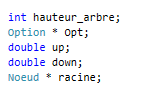
* American\_Option & Europeen\_Option :

Those two Classe are daughter classe of Option classe.

* Arbre\_Bin\_Ptr :

This classe who contains all this parameters, allows to create a binomial tree to compute the price of an option.

The binomial tree is create only with pointers.



* Arbre\_BinLattice :

This classe who contains all this parameters, allows to create a binomial tree to compute the price of an option.

The binomial tree is create with matrix of pointers and work like a vector of vector.

* Black\_Scholes :

This classe compute the payoff of an option with the model black scholes.

* Monte\_Carlo :

This classe compute the payoff of an option with the model Monte Carlo.

Diagramme of Classes :

