NMC

double m0
double m1
size_t nb_points
double T

+ NMC()=delete
+ NMC(double m0, double
 m1, size_t nb_points,
 double T)
+ virtual ~NMC()=default
+ virtual void run(XVA
 xva, double factor,
 const std::map< ExternalPaths,
 std::vector< Vector >> &external
_paths, Vector &paths) const
+ virtual void generate
_interest_rate_paths
(std::vector< Vector >
 &paths) const
+ virtual void generate
_fx_rate_paths(std::vector
< Vector > &paths) const
+ virtual void generate
_equity_paths(std::vector
< Vector > &paths) const
+ double get_m0() const
+ double get_m1() const
+ size_t get_nb_points
() const
+ double get_T() const