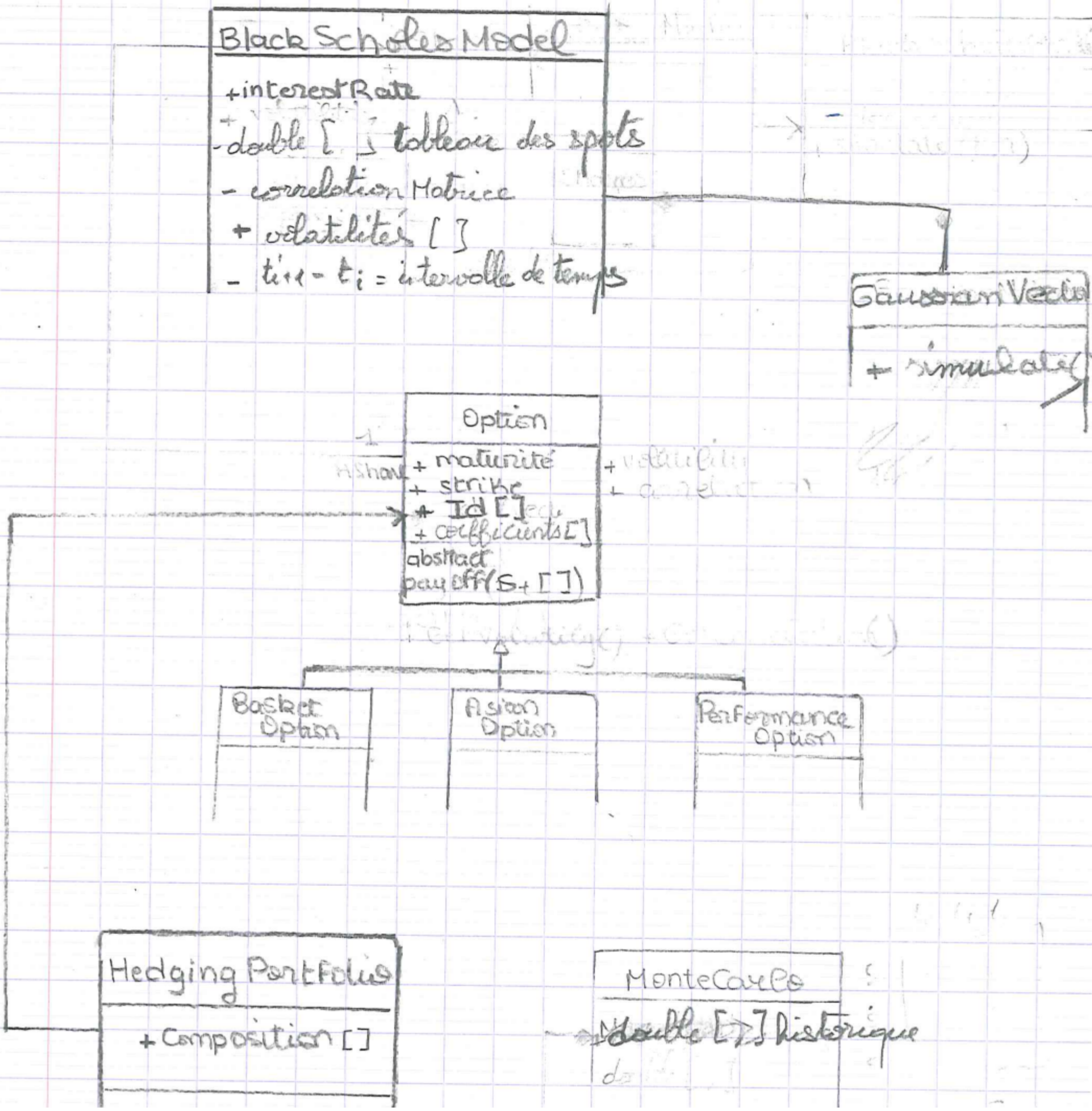
Black Scholes Model
+interestRate
-double [ ] tableau des spots
- correlation Matrice
+ volatilités [ ]
- ti+1 - ti = intervalle de temps
GaussianVector
+ simulate()
Option
+ maturité
+ strike
+ Id [ ]
+ coefficients [ ]
abstract
payoff(St [ ])
Basket Option
Asian Option
Performance Option
Hedging Portfolio
+ Composition [ ]
MonteCarlo
double [ ] historique