

```
1: #include "BlackScholes.h"
2:
3: namespace mctr {
4:
5:     BlackScholes::BlackScholes(const double drift, const double volatility)
6:     : _drift(drift), _volatility(volatility)
7:     {
8:     }
9:
10:    BlackScholes::~BlackScholes()
11:    {
12:    }
13:
14:    boost::shared_ptr<Path> BlackScholes::createOnePath(TimeGrid& timeGrid)
15:    {
16:        boost::shared_ptr<Path> path(new Path(timeGrid));
17:        return path;
18:    }
19:
20:
21: } // namespace mctr
22:
```