

./main.cpp

```
1: #include <cppunit/BriefTestProgressListener.h>
2: #include <cppunit/CompilerOutputter.h>
3: #include <cppunit/extensions/TestFixtureRegistry.h>
4: #include <cppunit/TestResult.h>
5: #include <cppunit/TestResultCollector.h>
6: #include <cppunit/TestRunner.h>
7:
8: #include <cassert>
9: #include <cmath>
10: #include <boost/accumulators/accumulators.hpp>
11: #include <boost/accumulators/statistics.hpp>
12: #include <boost/shared_ptr.hpp>
13:
14: #include "Path.h"
15: #include "TimeGrid.h"
16: #include "IContract.h"
17: #include "IModel.h"
18: #include "BlackScholes.h"
19: #include "EuropeanOption.h"
20: #include "Payoff.h"
21:
22: //Path createOnePath(TimeGrid& timeGrid)
23: //{
24: //    Path path(timeGrid);
25: //    return path;
26: //}
27: //
28: bool doubleEqual(double a, double b, int effectiveOrder)
29: {
30:     const int aint = a * std::pow(10, effectiveOrder);
31:     const int bint = b * std::pow(10, effectiveOrder);
32:     return aint == bint;
33: }
34:
35: double discount(const double payoff, const double discountFactor)
36: {
37:     return payoff * discountFactor;
38: }
39:
40:
41: int main()
42: {
43:
44:     // for unit tests
45:     CPPUNIT_NS::TestResult controller;
46:
47:     CPPUNIT_NS::TestResultCollector result;
48:     controller.addListener(&result);
49:
50:     CPPUNIT_NS::BriefTestProgressListener progress;
51:     controller.addListener(&progress);
52:
53:     CPPUNIT_NS::TestRunner runner;
54:     runner.addTest(CppUnit::TestFixtureRegistry::getRegistry().makeTest());
55:     runner.run(controller);
56:
57:     CPPUNIT_NS::CompilerOutputter outputter(&result, CPPUNIT_NS::stdCOut());
58:     outputter.write();
59:
60:
61:
62:     // for combination tests
63:
```

```
64:     const double strike = 100.0;
65:     const double maturity = 1.0;
66:     const double spot = 100.0;
67:     const double volatility = 0.2;
68:     const double interestRate = 0.06;
69:     const std::size_t numberOfPaths = 100;
70:     const std::size_t timesteps = 10;
71:     const double drift = interestRate - 0.5 * volatility * volatility;
72:
73:     mctr::TimeGrid timeGrid(timesteps);
74:     std::cout << timeGrid(1) << std::endl;
75:     boost::shared_ptr<mctr::IModel> model(new mctr::BlackScholes(drift, volatility))
;
76:     boost::shared_ptr<mctr::IContract> europeanCall(
77:         new mctr::EuropeanOption(strike, maturity, mctr::Payoff::call));
78:
79:     double price = 0.0;
80:     {
81:         using namespace boost::accumulators;
82:         // accumulator is used to store each discounted payoffs
83:         accumulator_set<double, stats<tag::mean, tag::variance> > accumulator;
84:
85:         // create one path
86:         for (std::size_t i = 0; i < numberOfPaths; ++i) {
87:             boost::shared_ptr<mctr::Path> path = model->createOnePath(timeGrid);
88:             double payoff = europeanCall->calculatePayoff(path);
89:             const double discountFactor = std::exp( - interestRate * maturity);
90:
91:             double discountedPayoff = discount(payoff, discountFactor);
92:             accumulator(discountedPayoff);
93:         }
94:
95:         price = mean(accumulator);
96:
97:
98:     }
99:     //price = 9.3846;
100:
101:     assert(doubleEqual(price, 9.3846, 5));
102:
103:     return 0;
104: }
```