

```
1: #include "BlackScholesTest.h"
2: #include "BlackScholes.h"
3:
4: #include <cppunit/extensions/HelperMacros.h>
5:
6: CPPUNIT_TEST_SUITE_REGISTRATION(BlackScholesTest);
7:
8: void BlackScholesTest::setUp()
9: {
10: }
11:
12: void BlackScholesTest::testCreateOnePath()
13: {
14:     //return type is Path type ?
15:     const double drift = 0.11;
16:     const double volatility = 0.2;
17:     mctr::BlackScholes model(drift, volatility);
18:
19:     mctr::TimeGrid timeGrid(10);
20:     mctr::Path path(timeGrid);
21:     //std::cout << typeid(path) << std::endl;
22:     //std::cout << typeid(model.createOnePath(timeGrid)) << std::endl;
23:     //CPPUNIT_ASSERT_EQUAL(typeid(path), typeid(model.createOnePath(timeGrid)));
24:
25: }
26:
27:
28: void BlackScholesTest::tearDown()
29: {
30: }
31:
```