

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