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```

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2008+2) //The "#els
#else

#ifndef LEVYFDSWING_H
#define LEVYFDSWING_H

#include <iostream>
#include <fstream>
#include <vector>
#include "progonka.h"
#include "numerics.h"
#include "levy.h"

class GridSwing
{
    double A1;
    double Ar;
    double dx;
    int N;

public :

    GridSwing(const double dA1, const double dAr, const int dN);
    inline double x(double i) const
    {
        return A1 + i * dx;
    }
};

double init_cond_swing(const double x, const double S0,
                      const double K, const int product);

double bound_cond_swing(const double x, const double S0, const double K, const d
                      const double ttm, const double r,
                      const int product, const int product_type);

int price2_swing(int am, const Levy_measure &measure, int product,
                int product_type, double r, double divid, double S0,
                double K, double rebate, double A1, double Ar,

```

```
        int Nspace, double T, int Ntime, int Nu, int Nd, double r_perio  
  
#endif  
  
#endif //PremiaCurrentVersion
```