

Help

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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2011+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifdef _LIBOR_AFFINE_MODELS_H
#define _LIBOR_AFFINE_MODELS_H

#include <stdio.h>
#include <stdlib.h>
#include <math.h>

#include "pnl/pnl_vector.h"
#include "pnl/pnl_mathtools.h"

//***** CIR 1d Model*****//
void phi_psi_cir1d(PnlVect *ModelParams, double t, dcomplex
    ex u, dcomplex *phi_i, dcomplex *psi_i);
double MaxMgfArg_cir1d(PnlVect *ModelParams, double T);

//***** Gamma-OU 1d Model*****
//
void phi_psi_gou1d(PnlVect *ModelParams, double t, dcomplex
    ex u, dcomplex *phi_i, dcomplex *psi_i);
double MaxMgfArg_gou1d(PnlVect *ModelParams, double T);

#endif
#endif
```

References