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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2007+2) //The "#els
#else

/* cds_plini1.h + cds_plini1.cpp 7/10/05
   CDS with deterministic Piecewise Linear Intensity

   ::WARNING:: INTEREST RATES ARE FLAT (short rate is constant=r)

*/
#ifndef _INTENSITYCALIB_H
#define _INTENSITYCALIB_H

#include <string>

using namespace std;

#define PIECEWISE_NUMBER 5
#define SIMPSON_NO 20 // steps number in Simpson numerical integration

//*****
//***** CDS CALIBRATION *****
//*****

int cds_plini_cali(double r, double Z,
                  int n, double *timesT,
                  int noCDS,
                  double arrayCDS[][2],
                  double gamma[][2],
                  double f_tolerance = 0.0000001,
                  double tolerance = 0.0001,
                  int maxNoIterations = 50);
// given a spreads curve extract the (piecewise linear) deterministic
// default intensity

#endif

```

```
#endif //PremiaCurrentVersion
```