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```
#ifndef _Ap_Averaging_LMM_PITERBARG
#define _Ap_Averaging_LMM_PITERBARG

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

#include "lmm_stochvol_piterbarg.h"
#include "math/read_market_zc/InitialYieldCurve.h"

double cf_lmm_stochvol_piterbarg_swpt(StructLmmPiterbarg *
    LmmPiterbarg, double Tn, double Tm, double period, double swa
    ption_strike, double Nominal, int Payer_Receiver, int FlagC
    losedFormula_in);

double cf_lmm_stochvol_piterbarg_capfloor(StructLmmPiterbar
    g *LmmPiterbarg, double Tn, double Tm, double period,
    double cap_strike, double Nominal, int flag_capfloor, int FlagC
    losedFormula_in);

#endif
```

## References