

Help

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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2007+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifndef LMM_LIBOR_H
#define LMM_LIBOR_H

#include"lmm_header.h"

extern int mallocLibor(Libor **ptLib, int numOfMat, double
    tenorVal, double l0);
extern void freeLibor(Libor **ptLib);
extern int initLibor(Libor *ptLib, double l0);
extern int printLibor(Libor *ptLib);
extern int putLiborToZero(Libor *ptLib, int index);
extern int copyLibor(Libor *ptLibSrc , Libor *ptLibDest);
extern double computeZeroCouponSum(Libor *ptLib, int o,
    int s, int m);
extern double computeSwapRate(Libor *ptLib, int o, int s,
    int m);
extern double computeSwapPrice(Libor *ptLib, Swaption *pt
    Swp, int o, int s, int m);
extern int mallocHistLibor(HistLibor **ptLib , int numOfM
    at, double tenorVal, int numberOfTraj);
extern double computeZeroCoupon(Libor *ptLib, int o, int s)
    ;

void Libor_To_ZeroCoupon(Libor *ptLib, PnlVect *zc); //
    Compute P(0, Ti) i=0:N
double Sum_ZC(Libor *ptLib, int i_first, int i_last); //
    Compute "sum P(0, T_i)" for "i" from "i_first" to "i_last".

#endif

#endif //PremiaCurrentVersion

```

References