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```
#ifndef _TRANSOPT_H
#define _TRANSOPT_H

#include "pnl/pnl_finance.h"

int AlgCrayner(int N, double *Z, int ssl, double *A,
               double *B, double *C, double *Q, double *S);
int PutMinAn(double s1, double s2, double k, double t,
             double r, double divid1, double divid2,
             double sigma1, double sigma2, double rho,
             double *ptprice, double *ptdelta1, double *pt
             delta2);
int iac_kobol_europut(int ifCall, double lm, double lp,
                     double alm, double alp, double cm,
                     double cp,
                     double r, double T, double Strike,
                     double Spot, double eps, double *
                     Price);
#endif
```

## References