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Help
#ifndef GRIDSPARSE_FUNCTIONS_VARSWAP_H
#define GRIDSPARSE_FUNCTIONS_VARSWAP_H
#include "varswap3d_std.h"
#include "math/equity_pricer/pde_tools.h"
#include "math/equity_pricer/gridsparse_constructor.h"

typedef struct SVSSparseOp
{
    VARSWAP3D_MOD *Model;
    double theta_time_scheme;
    PremiaPDETimeGrid *TG;
    GridSparse *G;
    PnlVect *PC, * V_tmp0, * V_tmp1, * V_tmp2, * V_tmp3,
        * V_tmp4, * V_tmp5, * V_tmp6, * V_tmp7, *V_
        volatility;
} SVSSparseOp;

////////////////////////////////////
// Stochastic Variance Swap Model Operator on Sparse Grid
////////////////////////////////////

extern SVSSparseOp *svs_sparse_operator_create(int lev,
        int N_T, VARSWAP3D_MOD *M);
extern void svs_sparse_operator_free(SVSSparseOp **Op);
extern void GridSparse_Solve_svs(SVSSparseOp *Op, PnlVect *
        Vres);
#endif

```

References