

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

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

   ::WARNING:: INTEREST RATES ARE FLAT (short rate is consta
   nt=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) de  
    terministic  
// default intensity  
  
#endif  
#endif //PremiaCurrentVersion
```

References