

[Help](#)

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#ifndef _WIENERHOPF_H
#define _WIENERHOPF_H

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

#include "pnl/pnl_vector.h"
#include "pnl/pnl_fft.h"
#include "pnl/pnl_matvect.h"

/*////////////////////////////////////////*/
void fft_real(PnlVect *a, int fft_size, int sign);

int findcoefnew(int model, double mu, double sigma, double
    lm1, double lp1,
                double num, double nup,
                double cnum, double cnup, double q, double
    r1,
                double T, double h, long int kmax,
                double er, long int Nt,
                PnlVect *al1);
int findfactor(double np, double nm, double h, long int km
    ax, double lp1, double lm1, PnlVect *alin1, PnlVect *tp1,
    PnlVect *tm1);

int fastwienerhopf(int model, double mu, double qu, double
    om, int am, int upordown, int ifCall, double Spot, double
    lm1, double lp1,
                double num, double nup, double cnum,
    double cnup,
                double r, double divid,
                double T, double h, double Strike1,
                double bar, double rebate,
                double er, long int step,
                double *ptprice, double *ptdelta);

int fastwienerhopfamerican(int model, double mu, double qu,
    double om,
                                int ifCall, double Spot, double
    lm1, double lp1,

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        double num, double nup, double
cnum, double cnup,
        double r, double divid,
        double T, double h, double Stri
ke1,
        double er, long int step,
        double *ptprice, double *ptdelt
a);
//Code for Backward Fourier
int bi_american(double mu, double qu, double om,
                int ifCall, double Spot, double lm1,
double lp1,
                double num, double nup, double cnum,
double cnup,
                double r, double divid,
                double T, double h, double Strike1,
                double er, long int step,
                double *ptprice, double *ptdelta);
int bi_barr(double mu, double qu, double om, int upordown,
            int ifCall, double Spot, double lm1, double lp1,
            double num, double nup, double cnum, double cn
up,
            double r, double divid,
            double T, double h, double Strike1,
            double bar, double rebate,
            double er, long int step,
            double *ptprice, double *ptdelta);
// Code for lookback floating strike
int lookback_fls(int model, double mu, double qu, double om
, int ifCall, double Spot, double minmax, double lm1,
double lp1,
            double num, double nup, double cnum,
double cnup,
            double r, double divid,
            double T, double h,
            double er, double *ptprice, double *ptdelt
a);
// Code for lookback fixed strike
int lookback_fxs(int model, double mu, double qu, double om
, int ifCall, double Spot, double minmax, double lm1,
double lp1,

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        double num, double nup, double cnum,
double cnup,
        double r, double divid, double Strike,
        double T, double h,
        double er, double *ptprice, double *ptdelt
    a);
// Code for swing
int swing(int model, double mu, double qu, double om,
        int ifCall, double Spot, double lm1, double lp1,
        double num, double nup, double cnum, double cnup,
        double r, double divid,
        double T, double h, double Strike1, double del,
    int Nd,
        double er, long int step,
        double *ptprice, double *ptdelta);
// Code for var
int var_fft(int model, double mu,
        double Spot, double lm1, double lp1,
        double num, double nup, double cnum, double cn
    up,
        double T, double h, double Strike1, double er,
        double alpha,
        double *ptprice, double *ptdelta);
#endif
```

References