

[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

#ifdef __PRICE_CDO_H
#define __PRICE_CDO_H

#include "copula_stdndc.h"

extern double *get_t_recovery_arg(const VAR *x);
extern int      price_cdo(const int      *n_comp,
                          const double *nominal,
                          const int      n_dates,
                          const double *dates,
                          const int      n_tranches,
                          const double *tr,
                          const double *intensity,
                          const int      n_rates,
                          const double *x_rates,
                          const double *y_rates,
                          const int      *t_recovery,
                          const double *recovery,
                          const int      *t_copula,
                          const double *p_copula,
                          const int      *t_method,
                          const int      *p_method,
                          double         *price,
                          double         *def_leg,
                          double         *pay_leg);

extern int
premia_interf_price_cdo(TYPEOPT *ptOpt, TYPEMOD *ptMod,
    PricingMethod *Met,
    PnlVect **nominal, PnlVect **
    intensity,
    int *n_rates, PnlVect **x_rates, Pn
    lVect **y_rates,
    int *n_dates, PnlVect **dates, int

```

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    *n_tranches,  
                                     int **p_method, int *is_homo);  
  
#endif /* __PRICE_CDO_H */  
  
#endif //PremiaCurrentVersion
```

References