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```

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2008+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifdef LEVYFDSWING_H
#define LEVYFDSWING_H

#include <iostream>
#include <fstream>
#include <vector>
#include "progonka.h"
#include "numerics.h"
#include "levy.h"

class GridSwing
{
    double Al;
    double Ar;
    double dx;
    int N;

public :

    GridSwing(const double dAl, const double dAr, const int
        dN);
    inline double x(double i) const
    {
        return Al + i * dx;
    }
};

double init_cond_swing(const double x, const double S0,
    const double K, const int product);

double bound_cond_swing(const double x, const double S0,
    const double K, const double rebate,
    const double ttm, const double r,
    const int product, const int produc
    t_type);

```

```
int price2_swing(int am, const Levy_measure &measure, int
    product,
                int product_type, double r, double divid,
    double S0,
                double K, double rebate, double A1,
    double Ar,
                int Nspace, double T, int Ntime, int Nu,
    int Nd, double r_period, double &price0, double &delta0);

#endif

#endif //PremiaCurrentVersion
```

References