

[Help](#)

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#include "pnl/pnl_integration.h"

#include "math/lmm_stochvol_piterbarg/lmm_stochvol_piterbarg.h"
#include "math/lmm_stochvol_piterbarg/ap_averagingtech_lmmpit.h"
#include "lmm_stochvol_piterbarg_std.h"
#include "enums.h"

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2010+2) //The "#els
static int CHK_OPT(AP_CaplFloor_LmmPit)(void *Opt, void *Mod)
{
    return NONACTIVE;
}
int CALC(AP_CaplFloor_LmmPit)(void *Opt, void *Mod, PricingMethod *Met)
{
    return AVAILABLE_IN_FULL_PREMIA;
}
#else

int func_premia_capfloor(int InitYieldCurve_flag, double R_flat, char *curve, do
                        double SkewsParams_a, double SkewsParams_b, double Skew
                        double VolsParams_a, double VolsParams_b, double VolsPa
                        double Tn, double Tm, double period, double cap_strike,
{
    int NbrVolFactors = 1;
    StructLmmPiterbarg *LmmPiterbarg;
    PnlMat *SkewsParams = pnl_mat_create_from_list(4, 1, SkewsParams_a, SkewsParam
    PnlMat *VolsParams = pnl_mat_create_from_list(4, 1, VolsParams_a, VolsParams_b

    LmmPiterbarg = SetLmmPiterbarg(InitYieldCurve_flag, R_flat, curve, period, Tm,

    *price = cf_lmm_stochvol_piterbarg_capfloor(LmmPiterbarg, Tn, Tm, period, cap_

    FreeLmmPiterbarg(&LmmPiterbarg);
    pnl_mat_free(&SkewsParams);
    pnl_mat_free(&VolsParams);

    return OK;
}
```

```

int CALC(AP_CaplFloor_LmmPit)(void *Opt, void *Mod, PricingMethod *Met)
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;

    int flag_capfloor = 1;
    if (((ptOpt->PayOff.Val.V_NUMFUNC_1)->Compute) == &Call)
    {
        flag_capfloor = -1;
    }

    return func_premia_capfloor(ptMod->Flag_InitialYieldCurve.Val.V_INT,
                                MOD(GetYield)(ptMod),
                                MOD(GetCurve)(ptMod),
                                ptMod->Var_SpeedMeanReversion.Val.V_PDOUBLE,
                                ptMod->Var_Volatility.Val.V_PDOUBLE,
                                ptMod->SkewsParams_a.Val.V_PDOUBLE,
                                ptMod->SkewsParams_b.Val.V_PDOUBLE,
                                ptMod->SkewsParams_c.Val.V_PDOUBLE,
                                ptMod->SkewsParams_d.Val.V_PDOUBLE,
                                ptMod->VolsParams_a.Val.V_PDOUBLE,
                                ptMod->VolsParams_b.Val.V_PDOUBLE,
                                ptMod->VolsParams_c.Val.V_PDOUBLE,
                                ptMod->VolsParams_d.Val.V_PDOUBLE,
                                ptOpt->FirstResetDate.Val.V_DATE - ptMod->T.Val.V_DATE,
                                ptOpt->BMaturity.Val.V_DATE - ptMod->T.Val.V_DATE,
                                ptOpt->ResetPeriod.Val.V_DATE,
                                ptOpt->FixedRate.Val.V_PDOUBLE,
                                ptOpt->Nominal.Val.V_PDOUBLE,
                                flag_capfloor,
                                Met->Par[0].Val.V_ENUM.value,
                                &(Met->Res[0].Val.V_DOUBLE));
}

static int CHK_OPT(AP_CaplFloor_LmmPit)(void *Opt, void *Mod)
{
    if ((strcmp(((Option *)Opt)->Name, "Cap") == 0) || (strcmp(((Option *)Opt)->Name, "Cap") == 0))
        return OK;
}

```

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    else
        return WRONG;
}
#endif //PremiaCurrentVersion

```

```

static int MET(Init)(PricingMethod *Met, Option *Opt)
{
    if (Met->init == 0)
    {
        Met->init = 1;
        Met->Par[0].Val.V_ENUM.value = 0;
        Met->Par[0].Val.V_ENUM.members = &PremiaEnumAveraging;
    }

    return OK;
}

```

```

PricingMethod MET(AP_CaplFloor_LmmPit) =
{
    "AP_CapFloor_LmmPit",
    {
        {"Averaging Vol", ENUM, {100}, ALLOW},
        {" ", PREMIA_NULLTYPE, {0}, FORBID}
    },
    CALC(AP_CaplFloor_LmmPit),
    {"Price", DOUBLE, {100}, FORBID}, {" ", PREMIA_NULLTYPE, {0}, FORBID}},
    CHK_OPT(AP_CaplFloor_LmmPit),
    CHK_ok,
    MET(Init)
} ;

```