

Help

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#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2009+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifdef HULLWHITE2DINCLUDES_H
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#include<stdlib.h>
#include "hullwhite2d_std.h"
#include "math/read_market_zc/InitialYieldCurve.h"

/// Computation of the three coefficient A(t,T), B(t,T) an
    d C(tT) used in the price of a Zero Coupon.
/// These three coefficients are independants of r and u.
void ZCPrice_Coefficient(ZCMarketData *ZCMarket, double a,
    double sigma1, double b, double sigma2, double rho, double t,
    double T, double *A_tT, double *B_
    tT, double *C_tT);

/// Price of a ZC using the three coefficient A(t,T), B(t,
    T) and C(tT). H&W is a affine model.
double ZCPrice_Using_Coefficient(double r_t, double u_t,
    double A_tT, double B_tT, double C_tT);

/// Price at date t of a ZC maturing at T, knowing that r(
    t)=r_t and u(t)=u_t.
double cf_hw2d_zcb(ZCMarketData *ZCMarket, double a,
    double sigma1, double b, double sigma2, double rho, double t,
    double r_t, double u_t, double T);

#endif
#endif //PremiaCurrentVersion

```

References