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```
#ifndef _BLACK_H
#define _BLACK_H

int Init_BS(int BS_Dimension, double *BS_Volatility,
            double *BS_Correlation, double BS_Interest_Rate,
            double *BS_Dividend_Rate);

void End_BS();

void Backward_Path(double *Paths, double *Brownian_Bridge,
                  double *BS_Spot,
                  double Time, long MonteCarlo_Iterations,
                  int BS_Dimension);

void BS_Forward_Path(double *Paths, double *Brownian_Paths, double *BS_Spot, double
                    long MonteCarlo_Iterations, int BS_Dimension);

void ForwardPath(double *Path, double *Initial_Stock, int Initial_Time,
                 int Number_Dates, int BS_Dimension, double Step, double Sqrt_St
                 int generator);

void Init_Brownian_Bridge(double *Brownian_Bridge,
                         long MonteCarlo_Iteration,
                         int BS_Dimension, double BS_Maturity, int generator);

void Compute_Brownian_Bridge(double *Brownian_Bridge, double Time,
                             double step, int BS_Dimension, long MonteCarlo_Iter
                             int generator);

void Init_Brownian_Bridge_A(double *Brownian_Bridge, long MonteCarlo_Iterations,
                           int BS_Dimension, double BS_Maturity, int generator);

void Compute_Brownian_Bridge_A(double *Brownian_Bridge, double Time, double Step
                              int BS_Dimension, long MonteCarlo_Iterations,
                              int generator);

void Compute_Inv_Sqrt_BS_Dispersion(double time, int BS_Dimension, const PnlVect
                                   double BS_Interest_Rate, const PnlVect *BS_D
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void NormalisedPaths(double *Paths, double *PathsN, long MonteCarlo_Iterations,
                    int BS_Dimension);

double Discount(double Time, double BS_Interest_Rate);

int BS_Transition_Allocation(int BS_Dimension, double Step);

void BS_Transition_Liberation();

double BS_TD(double *X, double *Z, int BS_Dimension, double Step);

void BS_Forward_Step(double *Stock, double *Initial_Stock, int BS_Dimension,
                    double Step, double Sqrt_Step, int generator);

void BlackScholes_Transformation(double Instant, double *BS, double *B,
                                int BS_Dimension, double *BS_Spot);

void gauss_stock(double *normalvect, int N, int generator);

void RMsigma(double *sigma, int BS_Dimension);
void InitThetasigma(double *theta, double *thetasigma, int BS_Dimension);
void ThetaDriftedPaths(double *Paths, double *thetasigma, double Time,
                      long AL_MonteCarlo_Iterations, int BS_Dimension);

void BS_Forward_Path(double *Paths, double *Brownian_Paths, double *BS_Spot, double
                    long MonteCarlo_Iterations, int BS_Dimension);
double European_call_price_average(PnlVect *BS_Spot, double Time, double OP_Matu
                                double Strike, int BS_Dimension, double BS_In
                                PnlVect *BS_Dividend_Rate);
double European_call_put_geometric_mean(PnlVect *BS_Spot, double Time, double OP
                                double Strike, int BS_Dimension,
                                double BS_Interest_Rate, PnlVect *BS_Div
                                double *BS_Volatility, double *BS_Correl
                                int iscall);
void Compute_Brownian_Paths(double *Brownian_Paths, double Sqrt_Time,
                            int BS_Dimension, long MonteCarlo_Iterations,
                            int generator);
void Compute_Brownian_Paths_A(double *Brownian_Paths, double Sqrt_Time,
                              int BS_Dimension, long MonteCarlo_Iterations,
                              int generator);

```

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#endif