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```
#ifndef _LOCAL_VOL_H
#define _LOCAL_VOL_H

extern double premia_local_vol(double t, double x, int sigma_type);
extern double premia_local_vol_x(double t, double x, int sigma_type);
extern double premia_local_vol_xx(double t, double x, int sigma_type);

#endif /* _LOCAL_VOL_H */
```

## References