

[Help](#)

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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

#ifndef _NOYAU_BSDE_H
#define _NOYAU_BSDE_H

#include "pnl/pnl_matrix.h"

#define EPS_BSDE 0.0000001

extern void init_alpha(int d);
extern double operateur_noyau(PnlMat *X, PnlVect *T_alea,
    double s,
                                PnlVect *y, double hx,
    double ht, PnlVect *V,
                                double Np, double T, double
    support_espace);
extern void derive_x_operateur_noyau(PnlVect *res, PnlMat *
    X, PnlVect *T_alea, double s,
                                PnlVect *y, double hx,
    double ht, PnlVect *V,
                                double Np, double T,
    double support_espace);
extern double derive_t_operateur_noyau(PnlMat *X, PnlVect *
    T_alea, double s,
                                PnlVect *y, double
    hx, double ht, PnlVect *V,
                                double Np, double T,
    double support_espace);
extern void derive_xx_operateur_noyau(PnlMat *res, PnlMat *
    X, PnlVect *T_alea, double s,
                                PnlVect *y, double hx
    , double ht, PnlVect *V,
                                double Np, double T,
    double support_espace);
#endif /* _NOYAU_BSDE_H */
#endif //PremiaCurrentVersion

```

References