

[Help](#)

```
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2007+2) //The "#els
#else

#ifndef LMM_LIBOR_H
#define LMM_LIBOR_H

#include"
href../../common/math/lmm/lmm_header_h_src.pdf
lmm_header.h"

extern int mallocLibor(Libor **ptLib, int numOfMat, double tenorVal, double l0);
extern void freeLibor(Libor **ptLib);
extern int initLibor(Libor *ptLib, double l0);
extern int printLibor(Libor *ptLib);
extern int putLiborToZero(Libor *ptLib, int index);
extern int copyLibor(Libor *ptLibSrc , Libor *ptLibDest);
extern double computeZeroCouponSum(Libor *ptLib, int o, int s, int m);
extern double computeSwapRate(Libor *ptLib, int o, int s, int m);
extern double computeSwapPrice(Libor *ptLib, Swaption *ptSwp, int o, int s, int
extern int mallocHistLibor(HistLibor **ptLib , int numOfMat, double tenorVal, in
extern double computeZeroCoupon(Libor *ptLib, int o, int s);

void Libor_To_ZeroCoupon(Libor *ptLib, PnlVect *zc); // Compute P(0, Ti) i=0:N
double Sum_ZC(Libor *ptLib, int i_first, int i_last); // Compute "sum P(0, T_i)"

#endif

#endif //PremiaCurrentVersion
```