

## [Help](#)

```
#ifndef _Ap_Averaging_LMM_PITERBARG
#define _Ap_Averaging_LMM_PITERBARG

#include <stdio.h>
#include <stdlib.h>
#include <
href../../../../common/math/cdo/cdo_math_h_src.pdfmath.h>

#include "
href../../../../mod/lmm_stochvol_piterbarg/lmm_stochvol_piterbarg_h_src.pdfmath_stoc
#include "
href../../../../common/math/read_market_zc/InitialYieldCurve_h_src.pdfmath/read_mar

double cf_lmm_stochvol_piterbarg_swpt(StructLmmPiterbarg *LmmPiterbarg, double T

double cf_lmm_stochvol_piterbarg_capfloor(StructLmmPiterbarg *LmmPiterbarg, doub

#endif
```