

[Help](#)

```
#ifndef _TRANSOPT_H
#define _TRANSOPT_H

#include "pnl/pnl_finance.h"

int AlgCrayner(int N, double *Z, int ssl, double *A, double *B, double *C, double *D, double *E, double *F, double *G, double *H, double *I, double *J, double *K, double *L, double *M, double *N, double *O, double *P, double *Q, double *R, double *S, double *T, double *U, double *V, double *W, double *X, double *Y, double *Z);
int PutMinAn(double s1, double s2, double k, double t,
             double r, double divid1, double divid2,
             double sigma1, double sigma2, double rho,
             double *ptprice, double *ptdelta1, double *ptdelta2);
int iac_kobol_europut(int ifCall, double lm, double lp,
                    double alm, double alp, double cm, double cp,
                    double r, double T, double Strike,
                    double Spot, double eps, double *Price);

#endif
```