

## [Help](#)

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

#ifndef __PRICE_CDO_H
#define __PRICE_CDO_H

#include "
href../../../../mod/copula/copula_stdndc/copula_stdndc_h_src.pdfcopula_stdndc.h"

extern double *get_t_recovery_arg(const VAR *x);
extern int      price_cdo(const int      *n_comp,
                          const double *nominal,
                          const int      n_dates,
                          const double *dates,
                          const int      n_tranches,
                          const double *tr,
                          const double *intensity,
                          const int      n_rates,
                          const double *x_rates,
                          const double *y_rates,
                          const int      *t_recovery,
                          const double *recovery,
                          const int      *t_copula,
                          const double *p_copula,
                          const int      *t_method,
                          const int      *p_method,
                          double         *price,
                          double         *def_leg,
                          double         *pay_leg);

extern int
premia_interf_price_cdo(TYPEOPT *ptOpt, TYPEMOD *ptMod, PricingMethod *Met,
                        PnlVect **nominal, PnlVect **intensity,
                        int *n_rates, PnlVect **x_rates, PnlVect **y_rates,
                        int *n_dates, PnlVect **dates, int *n_tranches,
                        int **p_method, int *is_homo);

#endif /* __PRICE_CDO_H */
```

```
#endif //PremiaCurrentVersion
```