Help

```
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2011+2) //The "#els
#else

#ifndef _LIBOR_AFFINE_PRICING_H
#define _LIBOR_AFFINE_PRICING_H

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

#include "pnl/pnl_vector.h"
#include "pnl/pnl_matrix.h"
#include "pnl/pnl_mathtools.h"
#include "
href../../../common/math/read_market_zc/InitialYieldCurve_h_src.pdfmath/read_mar

double cf_swaption_fourier_libaff(StructLiborAffine *LiborAffine, double first_r

// Value of the swaption when strike=0
double SwapValue(double T_start, double T_end, double period, double strike, dou

#endif
#endif
```