

## [Help](#)

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

#ifndef LMM_NUMERICAL_H
#define LMM_NUMERICAL_H

#include "pnl/pnl_vector.h"
#include "pnl/pnl_cdf.h"
#include"
href../../../../common/math/lmm/lmm_header_h_src.pdf lmm_header.h"
#include"
href../../../../common/math/lmm/lmm_volatility_h_src.pdf lmm_volatility.h"
#include"
href../../../../common/math/lmm/lmm_libor_h_src.pdf lmm_libor.h"
#include"
href../../../../common/math/lmm/lmm_zero_bond_h_src.pdf lmm_zero_bond.h"

double maxi(double a, double b);
double ppos(double x);
int Set_to_Zero(double *x, int dim);
void computeNumeraire(char *nameOfthmeasure, Libor *ptLib, Swaption *ptSwpt, do
void Name_To_Measure(char *ErrorMessage, char *name,
                    int (**computeEvol)(const PnlVect *ptRand, Libor *ptLibOld,
                    Volatility *ptVol, double dt, double t, double sigma_co

double ps_lmm(int n, double *u, double *v); /*scalar product of 2 vectors*/
double BSFormula(Swaption *ptSwpt, Libor *ptLib, double evalTime, double blackVo

#endif

#endif //PremiaCurrentVersion
```