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    Help
#ifndef GRIDSPARSE_FUNCTIONS_VARSWAP_H
#define GRIDSPARSE_FUNCTIONS_VARSWAP_H
#include "varswap3d_std.h"
#include "math/equity_pricer/pde_tools.h"
#include "math/equity_pricer/gridsparse_constructor.h"

typedef struct SVSSparseOp{
    VARSWAP3D_MOD * Model;
    double theta_time_scheme;
    PremiaPDETimeGrid * TG;
    GridSparse *G;
    PnlVect *PC,* V_tmp0,* V_tmp1,* V_tmp2,* V_tmp3,
        * V_tmp4,* V_tmp5,* V_tmp6,* V_tmp7,*V_volatility;
}SVSSparseOp;

////////////////////////////////////
// Stochastic Variance Swap Model Operator on Sparse Grid
////////////////////////////////////

extern SVSSparseOp * svs_sparse_operator_create(int lev,
    int N_T,VARSWAP3D_MOD * M);
extern void svs_sparse_operator_free(SVSSparseOp ** Op);
extern void GridSparse_Solve_svs(SVSSparseOp * Op,PnlVect *
    Vres);
#endif

```

References