Help

```
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
     (2011+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifndef _LIBOR_AFFINE_PRICING_H
#define _LIBOR_AFFINE_PRICING_H

#include <stdio.h>
#include <stdlib.h>
#include <math.h>

#include "pnl/pnl_vector.h"
#include "pnl/pnl_matrix.h"
#include "pnl/pnl_mathtools.h"
#include "math/read_market_zc/InitialYieldCurve.h"

double cf_swaption_fourier_libaff(StructLiborAffine *LiborA
    ffine, double first_reset_date, double contract_maturity,
    double period, double Nominal, double swaption_strike, int swapt
    ion_payer_receiver);

// Value of the swaption when strike=0
double SwapValue(double T_start, double T_end, double perio
    d, double strike, double nominal, ZCMarketData* ZCMarket);

#endif
#endif
```

References