```
    Help
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
     (2007+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

/* cds_plini1.h + cds_plini1.cpp 7/10/05
   CDS with deterministic Piecewise Linear Intensity

  ::WARNING:: INTEREST RATES ARE FLAT (short rate is consta
    nt=r)



*/
#ifndef _INTENSITYCALIB_H
#define _INTENSITYCALIB_H

#include <string>

using namespace std;

#define PIECEWISE_NUMBER 5
#define SIMPSON_NO 20 // steps number in Simpson numerical
    integration



//********************************************************
    ********************
//******************         CDS CALIBRATION     **********
    ********************
//********************************************************
    ********************

int cds_plini_cali(double r, double Z,
          int n, double *timesT,
          int noCDS,
          double arrayCDS[][2],
          double gamma[][2],
          double f_tolerance = 0.0000001,
```

```
        double tolerance = 0.0001,
        int maxNoIterations = 50);
// given a spreads curve extract the (piecewise linear) de
    terministic
// default intensity

#endif
#endif //PremiaCurrentVersion
```

References