

Help

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#ifndef _BS1D_DOUBLIM_H
#define _BS1D_DOUBLIM_H

#include "bs1d/bs1d.h"
#include "doublim/doublim.h"

#include "pnl/pnl_mathtools.h"
#include "pnl/pnl_random.h"
#include "pnl/pnl_cdf.h"
#include "numfunc.h"
#include "transopt.h"
#include "pnl/pnl_complex.h"

/* Utility function shared
 *
 *
 */

extern int MOD_OPT(PutOut_KunitomoIkeda_91_lib)(double s,
    NumFunc_1 *L,NumFunc_1 *U,NumFunc_1 *Rebate,NumFunc_1 *PayOff,
    double t,double r,double divid,double si
    gma,double *ptprice,double *ptdelta);

extern int MOD_OPT(CallOut_KunitomoIkeda_91_lib)(double s,
    NumFunc_1 *L,NumFunc_1 *U,NumFunc_1 *Rebate,NumFunc_1 *PayOff,
    double t,double r,double divid,double si
    gma,double *ptprice,double *ptdelta);

extern double MOD_OPT(Boundary_lib)(double s,NumFunc_1*p,
    double t,double r,double divid,double sigma);

/* aliases */

#define Boundary MOD_OPT(Boundary_lib)
#define CallOut_KunitomoIkeda_91 MOD_OPT(CallOut_KunitomoI
    keda_91_lib)
#define PutOut_KunitomoIkeda_91 MOD_OPT(PutOut_KunitomoIke
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da_91_lib)
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#endif
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References