1 pages

```
Source | Model |Option Family | Dyn Hedge | Archived Comp Tests
```

## libor\_affine\_cir1d\_stdi

```
cf_libor_affine_cir1d_capfloor_fourier.c
cf_libor_affine_cir1d_swaption_fourier.c
cf_libor_affine_cir1d_capfloor_direct.c
cf_libor_affine_cir1d_swaption_direct.c
```