

Premia 14

Models

mod/nig1d
Model nig1d.c

mod/hullwhite1d
Model hullwhite1d.c

mod/qtism2d
Model qtism2d.c

mod/mrc30d
Model mrc30d.c

mod/bergomi2d
Model bergomi2d.c

mod/libor_affine_cir1d
Model libor_affine_cir1d.c

mod/lmm_jump1d
Model lmm_jump1d.c

mod/timehes1d
Model timehes1d.c

mod/bns
Model bns.c

mod/locvolhw1d
Model locvolhw1d.c

mod/bs2d
Model bs2d.c

mod/hk1d

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Model hk1d.c

mod/variancegamma1d
Model variancegamma1d.c

mod/bharchiarella1d
Model bharchiarella1d.c

mod/temperedstable1d
Model temperedstable1d.c

mod/lmm1d_cgmy
Model lmm1d_cgmy.c

mod/black_cox_extended
Model black_cox_extended.c

mod/bsdisdiv1d
Model bsdisdiv1d.c

mod/lmm_heston1d
Model lmm_heston1d.c

mod/hw1d
Model hw1d.c

mod/alsabr21d
Model alsabr21d.c

mod/cgmy1d
Model cgmy1d.c

mod/scott1d
Model scott1d.c

mod/merhes1d
Model merhes1d.c

mod/bergomirev2d
Model bergomirev2d.c
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mod/dynamic

Model dynamic.c

mod/hullwhite2d

Model hullwhite2d.c

mod/dps

Model dps.c

mod/lrshjm1d

Model lrshjm1d.c

mod/jarrowyildirim1d

Model jarrowyildirim1d.c

mod/cirpp2d

Model cirpp2d.c

mod/garch1d

Model garch1d.c

mod/mrc2d

Model mrc2d.c

mod/rstemperedstable1d

Model rstemperedstable1d.c

mod/purejump1d

Model purejump1d.c

mod/kou1d

Model kou1d.c

mod/stein1d

Model stein1d.c

mod/mer1d

Model mer1d.c

mod/cirpp1d

Model cirpp1d.c

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mod/hes1d
  Model hes1d.c

mod/rskou1d
  Model rskou1d.c

mod/libor_affine_gould
  Model libor_affine_gould.c

mod/lmm_stochvol_piterbarg
  Model lmm_stochvol_piterbarg.c

mod/blackkarasinski1d
  Model blackkarasinski1d.c

mod/cir2d
  Model cir2d.c

mod/local_vol
  Model local_vol.c

mod/vasicek1d
  Model vasicek1d.c

mod/fps1d
  Model fps1d.c

mod/alsabr11d
  Model alsabr11d.c

mod/varswap3d
  Model varswap3d.c

mod/cir1d
  Model cir1d.c

mod/hescir1d
  Model hescir1d.c

mod/bscir2d
```

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Model bscir2d.c

mod/doublehes1d
  Model doublehes1d.c

mod/inflation_lmm_heston1d
  Model inflation_lmm_heston1d.c

mod/bs1d
  Model bs1d.c

mod/hullwhite1dgeneralized
  Model hullwhite1dgeneralized.c

mod/sg1d
  Model sg1d.c

mod/wishart2d
  Model wishart2d.c

mod/Hawkes_Intensity
  Model Hawkes_Intensity.c

mod/uvm1d
  Model uvm1d.c

mod/nonpar1d
  Model nonpar1d.c

mod/copula
  Model copula.c

mod/fps2d
  Model fps2d.c

mod/jump1d
  Model jump1d.c

mod/affine3d
  Model affine3d.c
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mod/lmm1d

Model lmm1d.c

mod/bsnd

Model bsnd.c

mod/dup1d

Model dup1d.c

mod/nig1fact1d

Model nig1fact1d.c