Help

```c
#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_MODELS_H
#define _LIBOR_AFFINE_MODELS_H

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

#include "pnl/pnl_vector.h"
#include "pnl/pnl_mathtools.h"

///***************** CIR 1d Model******************///
void phi_psi_cir1d(PnlVect *ModelParams, double t, dcompl
    ex u, dcomplex *phi_i, dcomplex *psi_i);
double MaxMgfArg_cir1d(PnlVect *ModelParams, double T);

///****************** Gamma-OU 1d Model*****************
    ///
void phi_psi_gou1d(PnlVect *ModelParams, double t, dcompl
    ex u, dcomplex *phi_i, dcomplex *psi_i);
double MaxMgfArg_gou1d(PnlVect *ModelParams, double T);


#endif
#endif
```

References