1 pages

```
Help
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <</pre>
     (2007+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else
#ifndef LMM_VOLATILITY_H
#define LMM_VOLATILITY_H
#include"lmm header.h"
extern int mallocVolatility(Volatility** ptVol , int numO
    fFac, double sigma);
extern double evalVolatility( Volatility* ptVol ,int
    factorNumber, double t, double T);
extern int freeParametre(Volatility **ptVol);
extern int initVolatility(Volatility *ptVol);
extern int computeEigenVector(Volatility *ptVol);
extern int shiftVolatility(Volatility *ptVol);
extern int computeCovariance(Volatility *ptVol);
extern int copyVolatility(Volatility *ptSrc, Volatility *pt
    Dest);
extern int mallocVolatilityInteger(Volatility **ptVol ,
    int numOfFac, float tenor, double sigma);
extern void freeVolatility(Volatility **ptVol);
#endif
#endif //PremiaCurrentVersion
```

References