```cpp
    Help
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
     (2008+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
#else

#ifndef LEVYFDSWING_H
#define LEVYFDSWING_H

#include <iostream>
#include <fstream>
#include <vector>
#include "progonka.h"
#include "numerics.h"
#include "levy.h"

class GridSwing
{
  double Al;
  double Ar;
  double dx;
  int N;

 public :

  GridSwing(const double dAl, const double dAr, const int
    dN);
  inline double x(double i) const {return Al+i*dx;}
};

double init_cond_swing(const double x, const double S0,
               const double K, const int product);

double bound_cond_swing(const double x, const double S0,
    const double K,const double rebate,
      const double ttm, const double r,
      const int product, const int product_type);

int price2_swing(int am,const Levy_measure & measure, int
    product,
          int product_type, double r, double divid,
```

```
    double S0,
         double K, double rebate,double Al, double Ar,
         int Nspace, double T, int Ntime,int Nu,int Nd,
    double r_period, double & price0, double & delta0);

#endif

#endif //PremiaCurrentVersion
```

References