

## Work on projects

To be concrete, the instructions below are given for the case of **prep1** and for the Windows-WSL-Ubuntu setup. The other project in the course is **prep2**. The same instructions also hold for the MacOS-Homebrew setup after the changes:

**Command Palette:** (Ctrl+Shift+P) -> (Cmd+Shift+P).

**Build a project:** (Shift+F7) -> (Shift+Fn+F7).

**Run a project:** (Shift+F5) -> (Shift+Fn+F5).

**Debug a project:** (Ctrl+F5) -> (Ctrl+Fn+F5).

### Installation of project prep1

1. Download file `prep1.zip`.
2. Extract the contents of the file to directory `Vega\VegaP`. Check that you get the directory tree as `Vega:\VegaP\prep1` (not as `Vega:\VegaP\VegaP\prep1`).

3. Open folder `\VegaP` with VS Code. Open file `\VegaP\CMakeLists.txt`. This is the same file where you wrote your "YOUR\_ID" while installing the course package. Uncomment line

```
# add_subdirectory(prepare1)
```

that is, remove #.

4. Configure the project with (Ctrl+Shift+P) and (CMake:Configure) and then build it with (Shift+F7). You will see the error messages like:

```
... Linking CXX executable prepare1
```

```
...
```

```
[build] Build finished with exit code 2
```

These errors occur because the functions declared in header file `\VegaP\prep1\prep1.hpp` have not been implemented yet.

5. The documentation for these functions is provided in two places:
  - (a) in file `prep1.pdf`;
  - (b) in directory `\build\doc\prep1\html` created as part of the previous step. Click on any `*.html` file.

6. Create \*.cpp files (one per problem) in directory \VegaP\prep1\Src and implement the requested functions. To make your code to look nice, it is a good idea to run for each of your \*.cpp files the format commands:

(Ctrl+Shift+I): Windows-WSL or Ubuntu.

(Shift+Alt+F): Mac OS.

7. Configure with (Ctrl+Shift+P) and (CMake:Configure), compile with (Shift+F7), and run the project with (Ctrl+F5) or (Shift+F5).
8. If everything works fine, then file prep1.txt will be created in directory Vega\build\output\prep1. Check that "YOUR\_ID" appears on the first line.

*Hint.* A good way to start your work is to return the default constructor of `std::function<double(double)>` for every function in the project. For instance, the initial implementation for `vega::discountNelsonSiegel` looks like

```
std::function<double(double)>
vega::discountNelsonSiegel(double dC0, double dC1, double dC2,
                           double dLambda, double dInitialTime)
{
    return [](double dT)
    {
        return 0.;
    };
}
```

Do such implementation for *every* function in the project. You will be able to run the project and get the output file `prep1.txt`. The column of the results will contain only zeros. Now you need to start thinking about algorithms ....