

```
#include <numeric>
#include "Homework1/Homework1.hpp"
#include "cfl/Macros.hpp"
#include <cmath>

using namespace cfl;
using namespace prb;

Function prb::volatilityVar(const Function &rVar, double dInitialTime)
{
    std::function<double(double)> uVol =
        [dInitialTime, rVar](double dT) {
            PRECONDITION(dT >= dInitialTime);
            double dX = std::max<double>(dT - dInitialTime, cfl::EPS);
            return std::sqrt(rVar(dInitialTime + dX) / dX);
        };

    std::function<bool(double)> uVolBelongs =
        [rVar](double dT) {
            return rVar.belongs(dT);
        };

    return Function(uVol, uVolBelongs);
}
```

```
#include <numeric>
#include "Homework1/Homework1.hpp"
#include "cfl/Macros.hpp"
#include <cmath>

using namespace cfl;
using namespace std;

cfl::Function prb::carryBlack(double dTheta, double dLambda,
                             double dSigma, double dInitialTime)
{
    PRECONDITION((dLambda>=0) && (dSigma>=0));

    std::function<double(double)> uY =
        [dTheta, dLambda, dSigma, dInitialTime](double dT) {
            double dX = std::max(dLambda*(dT-dInitialTime), cfl::EPS);
            double dB = (1.-std::exp(-dX))/dX;
            double dC = (1. - std::exp(-2.*dX))/(2.*dX);
            double dY = dTheta*dB + 0.5*dSigma*dSigma*dC;
            return dY;
        };

    return Function(uY, dInitialTime);
}
```

```
#include <numeric>
#include "Homework1/Homework1.hpp"
#include "cfl/Macros.hpp"
#include <cmath>

using namespace cfl;
using namespace std;

cfl::Function prb::yieldSvensson(double dC0, double dC1, double dC2, double dC3,
                                double dLambda1, double dLambda2, double dInitialTime)
{
    PRECONDITION(std::min(dLambda1, dLambda2) >= 0);
    std::function<double(double)> uY =
        [dC0, dC1, dC2, dC3, dLambda1, dLambda2, dInitialTime](double dT) {
            double dF1 = max<double>(dLambda1 * (dT - dInitialTime), cfl::EPS);

            double dF2 = max<double>(dLambda2 * (dT - dInitialTime), cfl::EPS);

            double dY = dC0 + dC1 * (1. - std::exp(-dF1)) / dF1 + dC2 * (1. - (1. + dF1) * std::exp(-d
F1)) / dF1;
            dY += dC3 * (1. - (1. + dF2) * std::exp(-dF2)) / dF2;
            return dY;
        };

    return Function(uY, dInitialTime);
}
```

```
#include "Homework1/Homework1.hpp"
#include "cfl/Macros.hpp"
#include <cmath>

using namespace cfl;
using namespace std;

cfl::Function prb::
forwardCouponBond(double dRate, double dPeriod, double dMaturity,
                  const cfl::Function &rDiscount,
                  double dInitialTime, bool bClean)
{
    PRECONDITION(dMaturity > dInitialTime);

    std::function<double(double)> uF =
        [dRate, dPeriod, dMaturity, rDiscount, bClean](double dT) {
            double dPayTime = dMaturity;
            double dSum = 0;
            while (dPayTime > dT)
            {
                dSum += rDiscount(dPayTime);
                dPayTime -= dPeriod;
            }
            double dPayment = dRate * dPeriod;
            dSum *= dPayment;
            dSum += rDiscount(dMaturity);
            double dF = dSum / rDiscount(dT);
            if (bClean)
            {
                dF -= dRate * (dT - dPayTime);
            }
            return dF;
        };

    return Function(uF, dInitialTime, dMaturity);
}
```