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```c
#ifndef _NEW_COP_H
#define _NEW_COP_H


typedef struct PnlCopula_t {
  const char *name;
  double bounds[2];
  double (*proba_cond)(const struct PnlCopula_t *cop,
    double f_t, double V);
  double (*density)(const struct PnlCopula_t *cop, double x
    );
  void *params;
} PnlCopula;



extern PnlCopula* pnl_copula_gaussian_create (double  rho);
extern PnlCopula* pnl_copula_clayton_create (double theta);
extern PnlCopula* pnl_copula_nig_create (double a, double
    alpha, double beta);
extern PnlCopula* pnl_copula_student_create (double rho,
    double t1);
extern PnlCopula* pnl_copula_double_t_create (double rho,
    double t1, double t2);
extern PnlCopula *pnl_copula_create (int t_copula, const
    double *p_copula);
extern void         pnl_copula_free (PnlCopula **cop);


#endif /* _NEW_COP_H */
```

References