```
   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

#include "pnl/pnl_complex.h"
#include "nrutil.h"


dcomplex cfrncall(int model,double  rf,double dt,dcomplex
    g,double aa,double parameters[]);

dcomplex cfrn(int model,double rf, double dt,dcomplex g,
    double parameters[]);

dcomplex cfCDF(int model,double dt, dcomplex g, double aa,
    double parameters[]);

dcomplex cfrnshifted(int model,double  aa,double rf,double
    dt,dcomplex g, double parameters[]);

dcomplex cfLevy(int model, double dt, dcomplex g, double
    parameters[]);

dcomplex cfGauss(double sg, dcomplex g);

double  MomentsLevy(int model, double  rf,int moment,
    double dt, double parameters[]);

dcomplex cfrnstandardized(int model,double rf, double dt,
    dcomplex g, double parameters[]);

//NIG
dcomplex cfNig(double alpha, double beta,double delta, dcom
    plex g);

//'meixner
dcomplex cfMeixner(double alpha, double beta,double delta,
    dcomplex g);
```

```
dcomplex cfVarianceGamma(double sg, double nu,double theta,
    dcomplex g);



//'cgmy
dcomplex cfCgmy(double ccc, double ggg,double mmm, double
    yyy,dcomplex g);




//'de

dcomplex cfDe(double sg, double lambda, double p, double et
    a1, double eta2, dcomplex g);


///'jd
dcomplex cfMerton(double sg, double alpha, double lambda,
    double delta, dcomplex g);

///Compute tail bounds using moment x is in log terms
double  BoundUpperTailLevy(int model, double x, double  rf,
     double dt, int maxmoment, double parameters[]);

double  BoundLowerTailLevy(int model, double x, double  rf,
     double dt, int maxmoment, double parameters[]);

#endif //PremiaCurrentVersion
```

References