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cf_cgmy_varianceswap

Description: Input parameters:
Output parameters:

- Fair strike in annual volatility points
- Price in 10000 variance points

Description: Computes the fair strike and the price of the Variance Swap in Tempered Stable Lévy model. Closed formula for the fair strike of variance swap is known for few models including Tempered Stable Lévy. Description of the algorithm is given in there

References