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```
#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, dcompl
    ex 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, dc
    omplex g);

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

```
dcomplex cfVarianceGamma(double sg, double nu, double thet
    a, 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