Help

```
#ifndef __levy_process__
#define __levy_process__

#include "pnl/pnl_vector.h"
#include "pnl/pnl_band_matrix.h"
#include "pnl/pnl_tridiag_matrix.h"

extern dcomplex Ctgamma_log(dcomplex z);


typedef struct _BS_process BS_process;

struct _BS_process
{
  double sigma;
  double rate;
  int nb_parameters;
};
extern BS_process *BS_process_create(double sigma, double
    rate, double *jump_drift);
extern BS_process *BS_process_create_from_vect(const PnlVec
    t *input);
extern dcomplex BS_process_characteristic_exponent(dcompl
    ex u, void *mod);
extern void BS_process_update_cast(void *process);


typedef struct _Merton_process Merton_process;

struct _Merton_process
{
  double sigma;
  double rate;
  double mu_J;
  double Sigma_J;
  double Lambda_J;
  double sigmaj_sqr_demi;
  double lnonepmuj;
  double Drift;
  int nb_parameters;
```

```
};
extern Merton_process *Merton_process_create(double sigma,
    double rate, double mu_J, double Sigma_J,
    double Lambda_J, double *jump_drift);

extern Merton_process *Merton_process_create_from_vect(cons
    t PnlVect *input);
extern dcomplex Merton_process_characteristic_exponent(dcom
    plex u, void *mod);
extern void Merton_process_update_cast(void *process);

typedef struct _CGMY_process CGMY_process;

struct _CGMY_process
{
  double C;
  double Y;
  double G;
  double M;
  // Arificial volatility term to come back to parabolic
    problem
  // Temporary variable, computed only one time
  double C_Gamma_minus_Y;
  double GpowY;
  double MpowY;
  double Gp1powY;
  double Mm1powY;
  double levyp;
  double levyn;
  double levynu;
  int nb_parameters;
};

extern CGMY_process *CGMY_process_create(double C, double
    G, double M, double Y, double *jump_drift);
extern CGMY_process *CGMY_process_create_from_vect(const Pn
    lVect *input);
extern dcomplex CGMY_process_characteristic_exponent(dcompl
    ex u, void *mod);
extern void CGMY_process_update_cast(void *process);
```

```
typedef struct _Temperedstable_process Temperedstable_proc
    ess;

struct _Temperedstable_process
{
  double AlphaPlus;
  double AlphaMinus;
  double LambdaPlus;
  double LambdaMinus;
  double CPlus;
  double CMinus;
  // Arificial volatility term to come back to parabolic
    problem
  // Temporary variable, computed only one time
  double C_Gamma_minus_Alpha_Plus;
  double C_Gamma_minus_Alpha_Minus;
  double LambdapowAlphaPlus;
  double LambdapowAlphaMinus;
  double Lambdam1powAlphaPlus;
  double Lambdap1powAlphaMinus;
  int nb_parameters;
};

extern Temperedstable_process *Temperedstable_process_crea
    te(double AlphaPlus, double AlphaMinus,
    double LambdaPlus, double LambdaMinus,
    double CPlus, double CMinus,
    double *jump_drift);
extern Temperedstable_process *Temperedstable_process_crea
    te_from_vect(const PnlVect *input);
extern dcomplex Temperedstable_process_characteristic_expon
    ent(dcomplex u, void *mod);
extern void Temperedstable_process_characteristic_exponent_
    gradient(PnlVectComplex *Gradient, dcomplex u, void *mod);
extern void Temperedstable_process_update_cast(void *proces
    s);


typedef struct _NIG_process NIG_process;
```

```
struct _NIG_process
{
  double Alpha;
  double Beta;
  double Delta;

  //Second representation, use for Monte Carlo Simulation
  double Theta;
  double Sigma;
  double Nu;

  double Lambda; // proportional to Drift correction


  double Alpha_sqr;
  double Sqrt_Alpha2_minus_Beta2;
  int nb_parameters;
};

extern NIG_process *NIG_process_create(double Alpha,
    double Beta, double Delta, double *jump_drift);
extern NIG_process *NIG_process_create_from_vect(const PnlV
    ect *input);
extern NIG_process *NIG_process_create_from_brownian_time(
    double sigma_, double nu_, double theta_, double *jump_drift);
extern dcomplex NIG_process_characteristic_exponent(dcompl
    ex u, void *mod);
extern void NIG_process_kill_drift(NIG_process   *process);
extern void NIG_process_update_cast(void *process);


typedef struct _VG_process VG_process;

struct _VG_process
{
  double Kappa;
  double Theta;
  double Sigma;

  //Second representation, use for Monte Carlo Simulation
  double C;
```

```
  double G;
  double M;


  double Sigma_srq_demi;
  double Lambda; // proportional to Drift correction
  int nb_parameters;
};

extern VG_process *VG_process_create(double Kappa, double
    Theta, double Sigma, double *jump_drift);
extern VG_process *VG_process_create_from_vect(const PnlVec
    t *input);
extern VG_process *VG_process_create_from_CGM(double C,
    double G, double M, double *jump_drift);
extern dcomplex VG_process_characteristic_exponent(dcompl
    ex u, void *mod);
extern void VG_process_kill_drift(VG_process   *process);
extern void VG_process_update_cast(void *process);

/*

  dS_t = (r-q-{lambda_y {mu) S_t dt + {sqrt{V_t} S_t dW_t^1
     + J_y S_t dq_y(t)
  dV_t = {kappa_{nu} {left( {eta_{nu} + V_t {right) + {thet
    a_{nu} {sqrt{V_t} dW_t^2
  dW^1 dW^2 = {rho dt

  (1+J_y) is a lognormally distributed with mean ${mu_y$ an
    d variance
  ${sigma_y^2$

  $q_{y}$ is an indenpendent Poisson process with arrival
    rate
  ${lambda_{y}$
  ${mu= {left( {exp{{mu_y+{sigma_y^2/2}-1{right).

*/

typedef struct _Meixner_process Meixner_process;
```

```
struct _Meixner_process
{
  double Alpha;
  double Beta;
  double Delta;
  double cos_b2;
  double Lambda;
  // proportional to Drift correction d_ln_cos_b2_d_cos_apb
    2i
  int nb_parameters;
};

extern Meixner_process *Meixner_process_create(double Alpha
    , double Beta, double Delta, double *jump_drift);
extern Meixner_process *Meixner_process_create_from_vect(
    const PnlVect *input);
extern dcomplex Meixner_process_characteristic_exponent(dc
    omplex u, void *mod);
extern void Meixner_process_update_cast(void *process);


typedef struct _z_distribution_process z_distribution_proc
    ess;

struct _z_distribution_process
{
  double Alpha;
  double Beta_1;
  double Beta_2;
  double Delta;
  double beta_b1_b2;
  double Lambda;
  // proportional to Drift correction d_ln_cos_b2_d_cos_apb
    2i
  int nb_parameters;

};

extern z_distribution_process *z_distribution_process_crea
    te(double Alpha, double Beta_1, double Beta_2, double Delta,
     double *jump_drift);
```

```
extern z_distribution_process *z_distribution_process_crea
    te_from_vect(const PnlVect *input);
extern dcomplex z_distribution_process_characteristic_expon
    ent(dcomplex u, void *mod);
extern void z_distribution_process_update_cast(void *proces
    s);


typedef struct _Levy_process Levy_process;

struct _Levy_process
{
  int type_model;
  void *process;
  dcomplex(*characteristic_exponent)(dcomplex u, void   *
    mod);
  void (*update)(void *process);
  int nb_parameters;
  // Artificial volatility term to come back to parabolic
    problem
  double vol_square;
  // Use for calibration, store the initial parameter of th
    e model.
  double initial_parameter;
};

extern Levy_process *Levy_process_create(void *process_,
    int nb_parameters_, dcomplex(*characretristic_exponent_)(dcom
    plex u, void *mod), void (*update_)(void *process));
extern Levy_process *Levy_process_create_from_vect(int
    model, const double *input);
extern void Levy_process_free(Levy_process **);
extern dcomplex Levy_process_characteristic_exponent(dcompl
    ex u, Levy_process *mod);
extern void Levy_process_update(Levy_process *mod);
extern double Levy_process_get_sigma_square(Levy_process *
    Levy);
extern void Levy_process_stiffness_by_fourier(Levy_process
    *mod, double hx, int bnd_fourier, int Nw, int kmin, int km
    ax, int Dupire, PnlVect *row_stiffness);
extern void Levy_process_stiffness_by_fourier_gradient(
```

```
    Levy_process *mod, double hx, int bnd_fourier, int Nw, int kmin, int
    kmax, int Dupire, PnlVect *row_stiffness);
extern dcomplex Levy_process_ln_characteristic_function(dc
    omplex u, double t, Levy_process *mod);
extern dcomplex Levy_process_ln_characteristic_function_w
    ith_cast(dcomplex u, double t, void *mod);
extern dcomplex Levy_process_characteristic_function(dcompl
    ex u, double t, Levy_process *mod);
extern double Levy_process_get_parameter(Levy_process *mod,
     int i);
extern void Levy_process_set_parameter(Levy_process *mod,
    int i, double v);
extern void Levy_process_shift_parameter(Levy_process *mod,
     int i, int sg, double *shifted);
extern void Levy_process_restore_parameter(Levy_process *
    mod, int i);
extern void Levy_process_restore_parameter_without_restore(
    Levy_process *mod, int i);
extern void Levy_process_print_parameter(Levy_process *mod)
    ;
// For calibration problem
extern void Levy_process_constraints(PnlVect *res, const
    Levy_process *mod);

#endif
```

References