

[Help](#)

```
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2008+2) //The "#els
#else

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

dcomplex cfrncall(int model, double rf, double dt, dcomplex g, double aa, doubl

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, do

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 paramet

dcomplex cfrnstandardized(int model, double rf, double dt, dcomplex g, double pa

//NIG
dcomplex cfNig(double alpha, double beta, double delta, dcomplex 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 eta1, double eta2, dcom
```

```
///'jd
```

```
dcomplex cfMerton(double sg, double alpha, double lambda, double delta, dcomplex
```

```
///Compute tail bounds using moment x is in log terms
```

```
double BoundUpperTailLevy(int model, double x, double rf, double dt, int maxmo
```

```
double BoundLowerTailLevy(int model, double x, double rf, double dt, int maxmo
```

```
#endif //PremiaCurrentVersion
```