Help

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

double Asian_BS_FusaiMeucci(double spot, double strike,
                            double maturity, double rf, double dividend,
                            double sigmaBS,
                            int nmonitoringdates,
                            double lowlim, double uplim,
                            int nquadpoints, long nfft,
                            double price[], double solution[], double *delta);

double Asian_NIG_FusaiMeucci(double spot,
                             double strike,
                             double maturity,
                             double rf,
                             double dividend,
                             double alphaNIG, double betaNIG, double deltaNIG,
                             int nmonitoringdates,
                             double lowlim,
                             double uplim,
                             int nquadpoints,//n. of quadrature points
                             long nfft,
                             double price[],
                             double solution[], double *delta);

double Asian_MERTON_FusaiMeucci(double spot, double strike,
                                double maturity, double rf, double dividend,
                                double sgMerton, double alphaMerton, double lamb
                                int nmonitoringdates,
                                double lowlim,  double uplim,
                                int nquadpoints, long nfft,
                                double price[], double solution[], double *delta

double Asian_CGMY_FusaiMeucci(double spot,
                              double strike,
                              double maturity,
                              double rf,
                              double dividend,
                              double CCGMY, double GCGMY, double MCGMY, double Y
```

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                                int nmonitoringdates,
                                double lowlim,
                                double uplim,
                                int nquadpoints,//n. of quadrature points
                                long nfft,
                                double price[],
                                double solution[], double *delta);

double Asian_DE_FusaiMeucci(double spot,
                            double strike,
                            double maturity,
                            double rf,
                            double dividend,
                            double sgDE, double lambdaDE, double pDE, double eta
                            int nmonitoringdates,
                            double lowlim,
                            double uplim,
                            int nquadpoints,//n. of quadrature points
                            long nfft,
                            double price[],
                            double solution[], double *delta);
//OUTPUT: Contains the solution
double DiscreteAsian(int model,//modello
                     double spot,
                     double strike,
                     double rf,
                     double dt,
                     int ndates,
                     double lowlim,
                     double uplim,
                     int npoints,//n. of quadrature points
                     long nfft,//n. of points for the fft inversion
                     double ModelParameters[],  //the parameters of the model
                     double price[],
                     double solution[], double *delta); //OUTPUT: Contains the s


//compute the moments of L
void newmomentsAM(int model, double rf, double dt, int maxmoment,
                  int ndates, double parameters[], double **momtable);
```

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//compute the moments of the arithemtic average given the moments of L
void newmomentsArithM(int ndates, double Lmoments[], double *AvgMoments);

//compute the probability bound
//using the moment bound
double boundAM(int model, double bound, double rf, double dt, int maxmoment,
               int ndates, double parameters[], double moments[]);

//We find in an  authomatic way the extremes of integration
int findlowuplimit(int model,  double rf, double dt, int maxnummoments,
                   int ndates, double lowfactor, double upfactor,
                   double parameters[], double extremes[]);

#endif //PremiaCurrentVersion
```