

Help

```
#include "libor_affine_cir1d_std.h"

int MOD_OPT(ChkMix)(Option *Opt, Model *Mod)
{
    TYPEOPT* ptOpt=( TYPEOPT*)(Opt->TypeOpt);
    TYPEMOD* ptMod=( TYPEMOD*)(Mod->TypeModel);
    int status=OK;

    if ((strcmp(Opt->Name,"Floor")==0)|| (strcmp(Opt->Name,"    Cap")==0))
    {
        if ((ptOpt->FirstResetDate.Val.V_DATE)<=(ptMod->T.Val
        .V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"Current date greater than fir
            st coupon date!\n");
            status+=1;
        }
        if ((ptOpt->FirstResetDate.Val.V_DATE)>=(ptOpt->BMatu
        rity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"First reset date greater than
            contract maturity!\n");
            status+=1;
        }
    }

    return status;
}

extern PricingMethod MET(CF_LibAffCir1d_Direct_CapFloor);
extern PricingMethod MET(CF_LibAffCir1d_Fourier_CapFloor);
extern PricingMethod MET(CF_LibAffCir1d_Direct_Swaption);
extern PricingMethod MET(CF_LibAffCir1d_Fourier_Swaption);

PricingMethod* MOD_OPT(methods)[]={

    &MET(CF_LibAffCir1d_Direct_CapFloor),
    &MET(CF_LibAffCir1d_Fourier_CapFloor),
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```
&MET(CF_LibAffCir1d_Direct_Swaption),  
&MET(CF_LibAffCir1d_Fourier_Swaption),  
NULL  
};  
DynamicTest* MOD_OPT(tests)[]={  
    NULL  
};
```

```
Pricing MOD_OPT(pricing)={  
    ID_MOD_OPT,  
    MOD_OPT(methods),  
    MOD_OPT(tests),  
    MOD_OPT(ChkMix)  
};
```

References