```
   Help
#include  "lmm_stochvol_piterbarg_stdi.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,"PayerSwaption")==0)||(strcmp(
    Opt->Name,"ReceiverSwaption")==0)||(strcmp(Opt->Name,"
    PayerBermudanSwaption")==0)||(strcmp(Opt->Name,"
    ReceiverBermudanSwaption")==0))
        if ((ptOpt->BMaturity.Val.V_DATE)<=(ptOpt->OMaturit
    y.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"Option maturity greate
    r than Bond maturity!{n");
            status+=1;
        }

    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 first coupon date!{n");
            status+=1;
        }
        if ((ptOpt->FirstResetDate.Val.V_DATE)>=(ptOpt->BM
    aturity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"First reset date gre
    ater than contract maturity!{n");
            status+=1;
        }
    }
```

```
    return status;
}

extern PricingMethod MET(AP_Swaption_LmmPit);
extern PricingMethod MET(AP_CaplFloor_LmmPit);

PricingMethod* MOD_OPT(methods)[]=
{

    &MET(AP_Swaption_LmmPit),
    &MET(AP_CaplFloor_LmmPit),

    NULL
};
DynamicTest* MOD_OPT(tests)[]=
{
    NULL
};


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

References