

Help

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#include "kould_lim.h"

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

    if (ptOpt->Maturity.Val.V_DATE<=ptMod->T.Val.V_DATE)
    {
        Fprintf(TOSCREENANDFILE,"Current date greater than
        maturity!\n");
        status+=1;
    };
    if ((ptOpt->DownOrUp).Val.V_BOOL==DOWN)
    {

        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)>ptMod->
        SO.Val.V_PDOUBLE)
        {
            Fprintf(TOSCREENANDFILE,"Limit Down greater than
            spot!\n");
            status+=1;
        };

    }
    if ((ptOpt->DownOrUp).Val.V_BOOL==UP)
    {
        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)<ptMod->
        SO.Val.V_PDOUBLE)
        {
            Fprintf(TOSCREENANDFILE,"Limit Up lower than spo
            t!\n");
            status+=1;
        };
    }
}

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    return status;
}

extern PricingMethod MET(AP_fastwhdownout_kou);
extern PricingMethod MET(FD_ImpExpDownOut);
extern PricingMethod MET(FD_ImpExpUpOut);
extern PricingMethod MET(AP_Kou_Out);
extern PricingMethod MET(AP_Kou_In);
extern PricingMethod MET(MC_Kou_Out_LRM);
extern PricingMethod MET(MC_Kou_In_LRM);

PricingMethod *MOD_OPT(methods)[]={
    &MET(AP_fastwhdownout_kou),
    &MET(FD_ImpExpDownOut),
    &MET(FD_ImpExpUpOut),
    &MET(AP_Kou_Out),
    &MET(AP_Kou_In),
    &MET(MC_Kou_Out_LRM),
    &MET(MC_Kou_In_LRM),
    NULL
};

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

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

```

References