

Help

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#include "stdnd.h"

static NumFunc_nd callgeomamer_nd=
{
    CallGeom_nd,
    {"Strike",PDOUBLE,{100},ALLOW,SETABLE},{ " ",PREMIA_NULLTY
        YPE,{0},FORBID,SETABLE}},
    CHK_call
};

static TYPEOPT CallGeomAmer_nd=
{
    /*Size*/          {"Size", PINT, {1}, FORBID, UNSETABLE},
    /*Maturity*/      {"Maturity",DATE,{0},ALLOW,SETABLE},
    /*PayOff*/        {"Payoff",NUMFUNC_ND,{0},FORBID,SETABLE},
    /*EurOrAmer*/     {"Amer",BOOL,{1},FORBID,UNSETABLE},
};

static int OPT(Init)(Option *opt,Model *mod)
{
    TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);
    VAR* ptMod=(VAR*)(mod->TypeModel);

    if ( opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "callgeomamer";

        opt->nvar = 4;
        opt->nvar_setable=2;

        pt->PayOff.Val.V_NUMFUNC_ND=&callgeomamer_nd;
        pt->Size.Val.V_PINT=ptMod[0].Val.V_INT;
        (pt->Maturity).Val.V_DATE=1.0;
        pt->EuOrAm.Val.V_BOOL=AMER;
        (pt->PayOff.Val.V_NUMFUNC_ND)->Par[0].Val.V_PDOUBLE=1
        00.;
    }
    pt->Size.Val.V_PINT=ptMod[0].Val.V_INT;
    return OK;
}

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}
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MAKEOPT(CallGeomAmer_nd);
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References