

Help

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extern "C"{
#include "temperedstable1d_std.h"
#include "enums.h"
}
#include "math/levy_fd.h"
extern "C"{
#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
    (2007+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
static int CHK_OPT(FD_ImpExp)(void *Opt, void *Mod)
{
    return NONACTIVE;
}
int CALC(FD_ImpExp)(void *Opt,void *Mod,PricingMethod *Met)
{
    return AVAILABLE_IN_FULL_PREMIA;
}
#else
static int ImpExp(int am,double S0,NumFunc_1 *p,double T,
    double r,double divid,double alphap,double alpham,double lambd
    ap,double lambdam,double cp,double cm,double dx,int M,int
    flag_scheme,double *ptprice,double *ptdelta)
{

    double price0,delta0;
    int flag_callput,flag_stdbarrier;
    double rebate=0.;

    /*Construction of the model*/
    TS_measure measure(alphap,alpham,lambdap,lambdam,cp,cm,dx
        );

    double K=p->Par[0].Val.V_DOUBLE;
    double k = 3;
    double A1 = log(2./3) + T*measure.espX1 - k*sqrt(T*measu
        re.varX1);
    double Ar = log(2.) + r*T + k*sqrt(T*measure.varX1);
    if (A1<-30) A1 = -30;
    if (Ar>30) Ar = 30;
    int N1 = (int)ceil(-A1/dx);

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int Nr = (int)ceil(Ar/dx);
int N = Nl+Nr;
Al = -Nl*dx;
Ar = Nr*dx;

if ((p->Compute)==&Put)
    flag_callput=2;
else /*if ((p->Compute)==&Call)*/
    flag_callput=1;

flag_stdbarrier=1;

/*Price Computation*/
if (flag_scheme==1)
    vector<double> u = price2(am,measure,flag_callput,flag_stdbarrier,r,divi
else
    vector<double> u = price2c(am,measure,flag_callput,flag_stdbarrier,r,divid,S0,K,rebate,Al,Ar,N,T,M,price0,delta0)
    ;

/*Price */
*ptprice=price0;

/*Delta */
*ptdelta=delta0;

return OK;
}

int CALC(FD_ImpExp)(void *Opt,void *Mod,PricingMethod *Met)
{
    TYPEOPT* ptOpt=( TYPEOPT*)Opt;
    TYPEMOD* ptMod=( TYPEMOD*)Mod;
    double r,divid;

    r=log(1.+ptMod->R.Val.V_DOUBLE/100.);
    divid=log(1.+ptMod->Divid.Val.V_DOUBLE/100.);
    return ImpExp(ptOpt->EuOrAm.Val.V_BOOL,ptMod->S0.Val.V_PDOUBLE,

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        ptOpt->PayOff.Val.V_NUMFUNC_1,ptOpt->Maturity.Val.V_DATE-ptMod->T.Val.V_DATE,r,divid,ptMod->AlphaPlus.Val.V_PDOUBLE,ptMod->AlphaMinus.Val.V_PDOUBLE,ptMod->LambdaPlus.Val.V_PDOUBLE,ptMod->LambdaMinus.Val.V_PDOUBLE,ptMod->CPlus.Val.V_PDOUBLE,ptMod->CMinus.Val.V_PDOUBLE,Met->Par[0].Val.V_DOUBLE,Met->Par[1].Val.V_INT,Met->Par[2].Val.V_ENUM.value,&(Met->Res[0].Val.V_DOUBLE),&(Met->Res[1].Val.V_DOUBLE));
    }

static int CHK_OPT(FD_ImpExp)(void *Opt, void *Mod)
{
    if ( (strcmp( ((Option*)Opt)->Name,"CallEuro")==0) || (
        strcmp( ((Option*)Opt)->Name,"PutEuro")==0) || (strcmp( ((Option*)Opt)->Name,"CallAmer")==0) || (strcmp( ((Option*)Opt)->Name,"PutAmer")==0))

        return OK;

    return WRONG;
}
#endif //PremiaCurrentVersion

static int MET(Init)(PricingMethod *Met,Option *Opt)
{
    static int first=1;

    if (first)
    {
        Met->Par[0].Val.V_PDOUBLE=0.001;
        Met->Par[1].Val.V_INT2=100;
        Met->Par[2].Val.V_ENUM.value=1;
        Met->Par[2].Val.V_ENUM.members=&PremiaEnumExpPart;
        first=0;
    }

    return OK;
}

PricingMethod MET(FD_ImpExp)=
{

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"FD_ImpExp",
{"Space Discretization Step",DOUBLE,{500},ALLOW},{TimeS
  tepNumber",INT2,{100},ALLOW},
{"Explicit Part",ENUM,{100},ALLOW},
{" ",PREMIA_NULLTYPE,{0},FORBID}},
CALC(FD_ImpExp),
{"Price",DOUBLE,{100},FORBID},{Delta",DOUBLE,{100},FORB
  ID},{ " ",PREMIA_NULLTYPE,{0},FORBID}},
CHK_OPT(FD_ImpExp),
CHK_split,
MET(Init)
};
}

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References