

[Help](#)

```
#include "mer1d_std.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;
    };

    return status;
}

extern PricingMethod MET(CF_Call_Merton);
extern PricingMethod MET(CF_Put_Merton);
extern PricingMethod MET(AP_Carr);
extern PricingMethod MET(MC_Merton);
extern PricingMethod MET(MC_Privault);
extern PricingMethod MET(FD_ImpExp2);
extern PricingMethod MET(TR_MSS_MER);
extern PricingMethod MET(FD_AndersenAndreasen);
extern PricingMethod MET(FD_ImpExp);
extern PricingMethod MET(FD_Explicit);
extern PricingMethod MET(AP_STATICHEDGING_CARRWU);

PricingMethod* MOD_OPT(methods)[]={
    &MET(CF_Call_Merton),
    &MET(CF_Put_Merton),
    &MET(AP_Carr),
    &MET(MC_Merton),
    &MET(MC_Privault),
    &MET(FD_ImpExp2),
    &MET(TR_MSS_MER),
    &MET(FD_AndersenAndreasen),
```

```
&MET(FD_ImpExp),  
&MET(FD_Explicit),  
&MET(AP_STATICHEDGING_CARRWU),  
NULL  
};
```

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

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

References