

[illegible]

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gmaS.Val.V_PDOUBLE,
                                                                    ptMod->Lam
bdaS.Val.V_PDOUBLE,
                                                                    ptMod->Mea
nV.Val.V_PDOUBLE,
                                                                    ptMod->Lam
bdaV.Val.V_PDOUBLE,
                                                                    ptMod->Mea
nSV.Val.V_PDOUBLE,
                                                                    ptMod->Si
gmaSV.Val.V_PDOUBLE,
                                                                    ptMod->Mea
nVS.Val.V_PDOUBLE,
                                                                    ptMod->Lam
bdaSV.Val.V_PDOUBLE,
                                                                    ptMod->Rh
oSV.Val.V_PDOUBLE,
                                                                    &jump_drif
t);
    Levy_diffusion * Levy =Levy_diffusion_create(Process,
&DPS_diffusion_characteristic_exponent,&DPS_diffusion_ln_
characteristic_function);
    p=ptOpt->PayOff.Val.V_NUMFUNC_1;
    if ((p->Compute)==&Call)
        option_type=1;
    else
        if((p->Compute)==&Put)
            option_type=2;
        else
            option_type=3;

    op=option_eqd_create(ptOpt->EuOrAm.Val.V_BOOL,option_
type,std,ptMod->S0.Val.V_PDOUBLE,p->Par[0].Val.V_DOUBLE,pt
Opt->Maturity.Val.V_DATE-ptMod->T.Val.V_DATE,0,0);
    option_eqd_set_rate(op,log(1.+ptMod->R.Val.V_DOUBLE/1
00.),log(1.+ptMod->Divid.Val.V_DOUBLE/100.));

    CarrMethod_Vanilla_option_LD(op,0.1,Levy);
    (Met->Res[0].Val.V_DOUBLE)=op->price;
    (Met->Res[1].Val.V_DOUBLE)=op->delta;

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        free(op);
        free(Levy);
        free(Process);
        return OK;
    }

static int CHK_OPT(CF_CarrDPS)(void *Opt, void *Mod)
{
    if ((strcmp( ((Option*)Opt)->Name,"CallEuro")==0)|| (strcmp(
        mp( ((Option*)Opt)->Name,"PutEuro")==0))
        return OK;

    return  WRONG;
}
#endif //PremiaCurrentVersion

static int MET(Init)(PricingMethod *Met,Option *Opt)
{
    if ( Met->init == 0)
    {
        Met->init=1;
    }

    return OK;
}

PricingMethod MET(CF_CarrDPS)=
{
    "CF_Carr_DPS",
    {" ",PREMIA_NULLTYPE,{0},FORBID}},
    CALC(CF_CarrDPS),
    {"Price",DOUBLE,{100},FORBID},
    {"Delta",DOUBLE,{100},FORBID} ,
    {" ",PREMIA_NULLTYPE,{0},FORBID}},
    CHK_OPT(CF_CarrDPS),
    CHK_ok,
    MET(Init)
};

```

## References