

[Help](#)

```

#define WITH_formula 1
#include "bs1d_lim.h"

static int PutDownIn_ReinerRubinstein(double s,double k,
    double l,double rebate,double t,double r,double divid,double si
    gma,double *ptprice,double *ptdelta)
{
    int phi,eta;
    double A,B,C,D,E,F;
    double dA,dB,dC,dD,dE,dF;

    phi=-1;
    eta=1;
    formula(s,k,r,divid,sigma,t,l,rebate,phi,eta,&A,&B,&C,&D,
        &E,&F,
        &dA,&dB,&dC,&dD,&dE,&dF);
    if (k>=1)
    {
        *ptprice=B-C+D+E;
        *ptdelta=dB-dC+dD+dE;
    }
    else {
        *ptprice=A+E;
        *ptdelta=dA+dE;
    }

    return OK;
}

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

    r=log(1.+ptMod->R.Val.V_DOUBLE/100.);
    divid=log(1.+ptMod->Divid.Val.V_DOUBLE/100.);
    limit=((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((ptOpt->Limit.Val.V_NUMFUN
    rebate=((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute)((ptOpt->

```

```

    >Rebate.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE);

return PutDownIn_ReinerRubinstein(ptMod->S0.Val.V_PDOUB
    LE,(ptOpt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE,
    limit,rebate,ptOpt->Maturity.Val.V_DATE-pt
    Mod->T.Val.V_DATE,r,divid,ptMod->Sigma.Val.V_PDOUBLE,
    &(Met->Res[0].Val.V_DOUBLE),&(Met->Res[1].
    Val.V_DOUBLE));
}

static int CHK_OPT(CF_PutDownIn)(void *Opt, void *Mod)
{
    Option* ptOpt=(Option*)Opt;
    TYPEOPT* opt=(TYPEOPT*)(ptOpt->TypeOpt);

    if ((opt->Parisian).Val.V_BOOL==WRONG)
        return strcmp( ((Option*)Opt)->Name,"PutDownInEuro");
    return WRONG;
}

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

    return OK;
}

PricingMethod MET(CF_PutDownIn)=
{
    "CF_PutDownIn",
    {{ " ",PREMIA_NULLTYPE,{0},FORBID}},
    CALC(CF_PutDownIn),
    {{ "Price",DOUBLE,{100},FORBID},{ "Delta",DOUBLE,{100},FORB
        ID} ,{ " ",PREMIA_NULLTYPE,{0},FORBID}},
    CHK_OPT(CF_PutDownIn),
    CHK_ok,

```

```
    MET(Init)
} ;
```

References