

## Help

```

#include "libor_affine_gould_std.h"

int MOD_OPT(ChkMix)(Option *Opt, Model *Mod)
{
    TYPEOPT* ptOpt=( TYPEOPT*)(Opt->TypeOpt);
    TYPEMOD* ptMod=( TYPEMOD*)(Mod->TypeModel);
    int status=OK;

    if ((strcmp(Opt->Name,"Floor")==0)|| (strcmp(Opt->Name,"    Cap")==0))
    {
        if ((ptOpt->FirstResetDate.Val.V_DATE)<=(ptMod->T.Val
        .V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"Current date greater than fir
            st coupon date!\n");
            status+=1;
        }
        if ((ptOpt->FirstResetDate.Val.V_DATE)>=(ptOpt->BMatu
        rity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"First reset date greater than
            contract maturity!\n");
            status+=1;
        }
    }

    return status;
}

extern PricingMethod MET(CF_LibAffGould_Fourier_CapFloor);
extern PricingMethod MET(CF_LibAffGould_Fourier_Swaption);

PricingMethod* MOD_OPT(methods)[]={
    &MET(CF_LibAffGould_Fourier_CapFloor),
    &MET(CF_LibAffGould_Fourier_Swaption),
    NULL
};

DynamicTest* MOD_OPT(tests)[]={

```

```
    NULL  
};
```

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

## References