

Source | Option Family

limdisc

1 Description

Premia 14

2 Code Implementation

```

#ifndef _LIMDISC_H
#define _LIMDISC_H

#include "optype.h"
#include "var.h"

#include "chk.h"
#include "numfunc.h"

#define TYPEOPT LIMDISC

/*Limit Option// Single barrier*/

typedef struct TYPEOPT{
    VAR Maturity;
    VAR Limit;      /*The Limit definition:
    * starting_date is in Limit->[0],
    * final_date(always equal to maturity for this family, so useless)is in Limit-
    * frequency is in Limit->Par[2],
    * the value of the limit is in Limit->Par[3]
    * !!!!!WARNING!!!!
    * Wether the limit is backard/forward
    * should be tested in ChkOpt
    */

```

```
VAR PayOff;
VAR Rebate;
VAR OutOrIn;
VAR DownOrUp;
VAR RebOrNo;
VAR EuOrAm;
VAR PartOrTot; /*Partial Or Total limit
* a partial limit is specified
* by starting_date, final_date
*/
VAR ContOrDisc; /*Continuous or Discrete:
* a discrete limit is specified
* by frequency (regular sampling)
*/
VAR ConstLim; /*YES for constant limit*/

} TYPEOPT;

int OPT(Get)(int user,Planning *pt_plan,Option *opt, Model *mod);
int OPT(FGet)(char **InputFile,int user,Planning *pt_plan,Option *opt, Model *mo
int OPT(Show)(int user,Planning *pt_plan,Option *opt, Model *mod);
int OPT(Check)(int user,Planning *pt_plan,Option *opt);

#endif
```