

```

    Help
#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 fam
        ily, so useless)is in Limit->Par[1],
        * 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 *mod);
int OPT(Show)(int user,Planning *pt_plan,Option *opt,
            Model *mod);
int OPT(Check)(int user,Planning *pt_plan,Option *opt);

#endif
```

References