

Help

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#include "rskould_lim.h"

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

    if (ptOpt->Maturity.Val.V_DATE<=ptMod->T.Val.V_DATE)
    {
        Fprintf(TOSCREENANDFILE,"Current date greater than
        maturity!\n");
        status+=1;
    };
    if ((ptOpt->DownOrUp).Val.V_BOOL==DOWN)
    {

        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)>ptMod->
        SO.Val.V_PDOUBLE)
        {
            Fprintf(TOSCREENANDFILE,"Limit Down greater than
            spot!\n");
            status+=1;
        };

    }
    if ((ptOpt->DownOrUp).Val.V_BOOL==UP)
    {
        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)<ptMod->
        SO.Val.V_PDOUBLE)
        {
            Fprintf(TOSCREENANDFILE,"Limit Up lower than spo
            t!\n");
            status+=1;
        };
    }
}

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    return status;
}

extern PricingMethod MET(AP_fastwhdownout_rskou);

PricingMethod *MOD_OPT(methods) []={
    &MET(AP_fastwhdownout_rskou),
    NULL
};
DynamicTest* MOD_OPT(tests) []={
    NULL
};

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

References