

[Help](#)

```

#include "lmm1d_exoi.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,"CallableCappedFloater")==0) || (
        strcmp(Opt->Name,"CallableInverseFloater")==0))
    {
        if ((ptOpt->FirstExerciseDate.Val.V_DATE)<=(ptMod->
            T.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"Current date greater
            than first exercise date!\n");
            status+=1;
        }
        if ((ptOpt->FirstExerciseDate.Val.V_DATE)>=(ptOpt->
            LastPaymentDate.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE,"First exercise date
            greater than last payment date!\n");
            status+=1;
        }
    }

    return status;
}

extern PricingMethod MET(MC_LongstaffSchwartz_CallableCapp
    edFloater);
extern PricingMethod MET(MC_LongstaffSchwartz_CallableInv
    erseFloater);
extern PricingMethod MET(MC_LongstaffSchwartz_CallableRan
    geAccrual);
extern PricingMethod MET(MC_LongstaffSchwartz_CallableCMS

```

```
Spread);

PricingMethod* MOD_OPT(methods) []=
{
    &MET(MC_LongstaffSchwartz_CallableCappedFloater),
    &MET(MC_LongstaffSchwartz_CallableInverseFloater),
    &MET(MC_LongstaffSchwartz_CallableRangeAccrual),
    &MET(MC_LongstaffSchwartz_CallableCMSSpread),
    NULL
};

DynamicTest* MOD_OPT(tests) []=
{
    NULL
};

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

References