Help

```
#include  "bs2d_std2d.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;
    };


  return status;
}

extern PricingMethod MET(CF_CallMax);
extern PricingMethod MET(CF_Exchange);
extern PricingMethod MET(CF_PutMin);
extern PricingMethod MET(FD_Adi);
extern PricingMethod MET(FD_Explicit);
extern PricingMethod MET(FD_VFExplicit);
extern PricingMethod MET(FD_Howard);
extern PricingMethod MET(FD_Multigrid);
extern PricingMethod MET(FD_FMGH);
extern PricingMethod MET(FD_GMRES);
extern PricingMethod MET(FD_Psor);
extern PricingMethod MET(FD_BCGStab);
extern PricingMethod MET(MC_Standard2D);
extern PricingMethod MET(TR_BoyleEvnineGibbs);
extern PricingMethod MET(TR_KamradRitchken);
extern PricingMethod MET(TR_ProductTR);
extern PricingMethod MET(MC_LongstaffSchwartz2D);
extern PricingMethod MET(MC_RandomQuantization2D);
extern PricingMethod MET(MC_BarraquandMartineau2D);
extern PricingMethod MET(MC_BroadieGlassermann2D);
```

```
extern PricingMethod MET(MC_LionsRegnier2D);
extern PricingMethod MET(MC_BGRS2D);
/*extern PricingMethod MET(TR_Euler);*/

PricingMethod* MOD_OPT(methods)[]={
  &MET(CF_CallMax),
  &MET(CF_Exchange),
  &MET(CF_PutMin),
  &MET(FD_Adi),
  &MET(FD_Explicit),
  &MET(FD_VFExplicit),
  &MET(FD_Howard),
  &MET(FD_Multigrid),
  &MET(FD_FMGH),
  &MET(FD_GMRES),
  &MET(FD_Psor),
  &MET(FD_BCGStab),
  &MET(MC_Standard2D),
  &MET(TR_BoyleEvnineGibbs),
  &MET(TR_KamradRitchken),
  &MET(TR_ProductTR),
  &MET(MC_LongstaffSchwartz2D),
  &MET(MC_RandomQuantization2D),
  &MET(MC_BarraquandMartineau2D),
  &MET(MC_BroadieGlassermann2D),
  &MET(MC_LionsRegnier2D),
  &MET(MC_BGRS2D),
  /*&MET(TR_Euler),*/
  NULL
};

extern DynamicTest MOD_OPT(test);
DynamicTest* MOD_OPT(tests)[]={
  &MOD_OPT(test),
  NULL
};

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

```
  MOD_OPT(ChkMix)
};


/* Utility function */

int MOD_OPT(Delta_Operator)(double u1,double d1,double u2,
    double d2,double stock1,
          double stock2,double puu, double pud,double
    pdu,
          double pdd,double *ptdelta1,double *ptdelta2)
{
  *ptdelta1=((d2-1.)*(pdu-puu)+(u2-1.)*(pud-pdd))/(stock2*(
    u1-d1)*(u2-d2));
  *ptdelta2=((d1-1.)*(pud-puu)+(u1-1.)*(pdu-pdd))/(stock1*(
    u1-d1)*(u2-d2));

  return OK;
}
```

References