

Help

```
#include "temperedstable1d_vol.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(AP_CGMY_REALVAR);
extern PricingMethod MET(CF_CGMY_VARIANCESWAP);
extern PricingMethod MET(AP_REPL1_VARIANCESWAP);
extern PricingMethod MET(AP_REPL2_VARIANCESWAP);
extern PricingMethod MET(AP_CGMY_VOLATILITYSWAP);

PricingMethod* MOD_OPT(methods)[]={
    &MET(AP_CGMY_REALVAR),
    &MET(CF_CGMY_VARIANCESWAP),
    &MET(AP_REPL1_VARIANCESWAP),
    &MET(AP_REPL2_VARIANCESWAP),
    &MET(AP_CGMY_VOLATILITYSWAP),
    NULL
};

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

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

```
MOD_OPT(tests),  
MOD_OPT(ChkMix)  
};
```

References