

[Help](#)

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#include "merhes1d_std.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_CallMertonHeston);
extern PricingMethod MET(CF_PutMertonHeston);
extern PricingMethod MET(CF_CarrMertonHeston);
extern PricingMethod MET(CF_AttariMertonHeston);
extern PricingMethod MET(MC_Polynomial);
extern PricingMethod MET(MC_Alfonsi_Bates);
extern PricingMethod MET(FD_MertonHeston);
extern PricingMethod MET(MC_AM_Alfonsi_LongstaffSchwartz_B
    ates);
extern PricingMethod MET(MC_AM_Alfonsi_AndersenBroadie_Bate
    s);
extern PricingMethod MET(AP_Alos_Bates);
//extern PricingMethod MET(AP_fastwhamerdig_merhes);
//extern PricingMethod MET(AP_fastwhamer_merhes);
//extern PricingMethod MET(FD_Fem_Achdou_MerHes);
PricingMethod* MOD_OPT(methods)[]={
    &MET(CF_CallMertonHeston),
    &MET(CF_PutMertonHeston),
    &MET(CF_CarrMertonHeston),
    &MET(CF_AttariMertonHeston),
    &MET(MC_Polynomial),

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&MET(MC_Alfonsi_Bates),
&MET(FD_MertonHeston),
&MET(MC_AM_Alfonsi_LongstaffSchwartz_Bates),
&MET(MC_AM_Alfonsi_AndersenBroadie_Bates),
&MET(AP_Alos_Bates),
//&MET(AP_fastwhamer_merhes),
//&MET(AP_fastwhamerdig_merhes),
//&MET(FD_Fem_Achdou_MerHes),
NULL
};

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

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

References