

[Help](#)

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#include "bs1d_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_Call);
extern PricingMethod MET(CF_Put);
extern PricingMethod MET(CF_CallSpread);
extern PricingMethod MET(CF_Digit);
extern PricingMethod MET(AP_Ju_PutAmer);
extern PricingMethod MET(AP_Bjerk SundStensland);
extern PricingMethod MET(AP_BunchJohnsonn);
extern PricingMethod MET(AP_HoStapletonSubrahmanyam);
extern PricingMethod MET(AP_McMillan);
extern PricingMethod MET(AP_Whaley);
extern PricingMethod MET(AP_Carr_PutAmer);
extern PricingMethod MET(AP_Luba_CallAmer);
extern PricingMethod MET(AP_Lba_CallAmer);
extern PricingMethod MET(AP_Cosine_Euro);
extern PricingMethod MET(AP_Cosine_Amer);
extern PricingMethod MET(FD_BrennanSchwartz);
extern PricingMethod MET(FD_Explicit);
extern PricingMethod MET(FD_Gauss);
extern PricingMethod MET(FD_Psor);
extern PricingMethod MET(FD_Cryer);
extern PricingMethod MET(FD_Sor);
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extern PricingMethod MET(FD_Galerkin_Discontinuous);
extern PricingMethod MET(FD_Howard_amer1);
extern PricingMethod MET(FD_Multigrid_Euro);
extern PricingMethod MET(FD_FMGH);
extern PricingMethod MET(FD_FixedPoint);
extern PricingMethod MET(FD_Transparent);
extern PricingMethod MET(MC_Standard);
extern PricingMethod MET(MC_Antithetic);
extern PricingMethod MET(TR_ThirdMoment);
extern PricingMethod MET(TR_LnThirdMoment);
extern PricingMethod MET(TR_CoxRossRubinstein);
extern PricingMethod MET(TR_Euler);
extern PricingMethod MET(TR_KamradRitchken);
extern PricingMethod MET(TR_ExtendedCRR);
extern PricingMethod MET(TR_HullWhite);
extern PricingMethod MET(TR_BBSR);
extern PricingMethod MET(TR_FiglewskiGao);
extern PricingMethod MET(TR_MMSR);
extern PricingMethod MET(TR_Patry);
extern PricingMethod MET(TR_Patry1);
extern PricingMethod MET(MC_LongstaffSchwartz);
extern PricingMethod MET(MC_RandomQuantization);
extern PricingMethod MET(MC_BarraquandMartineau);
extern PricingMethod MET(MC_BroadieGlassermann);
extern PricingMethod MET(MC_TsitsiklisVanRoy);
extern PricingMethod MET(MC_Rogers);
extern PricingMethod MET(MC_LionsRegnier);
extern PricingMethod MET(MC_BGRS);
extern PricingMethod MET(MC_MLSM_WANGCAFLISCH);

```

```

PricingMethod* MOD_OPT(methods)[]={
    &MET(CF_Call),
    &MET(CF_Put),
    &MET(CF_CallSpread),
    &MET(CF_Digit),
    &MET(AP_Ju_PutAmer),
    &MET(AP_BjerksundStensland),
    &MET(AP_BunchJohnson),
    &MET(AP_HoStapletonSubrahmanyam),
    &MET(AP_McMillan),
    &MET(AP_Whaley),

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&MET(AP_Cosine_Euro),
&MET(AP_Carr_PutAmer),
&MET(AP_Luba_CallAmer),
&MET(AP_Lba_CallAmer),
&MET(AP_Cosine_Amer),
&MET(FD_BrennanSchwartz),
&MET(FD_Explicit),
&MET(FD_Gauss),
&MET(FD_Psor),
&MET(FD_Cryer),
&MET(FD_Sor),
&MET(FD_Galerkin_Discontinuous),
&MET(FD_Howard_amer1),
&MET(FD_Multigrid_Euro),
&MET(FD_FMGH),
&MET(FD_FixedPoint),
&MET(FD_Transparent),
&MET(MC_Standard),
&MET(MC_Antithetic),
&MET(TR_ThirdMoment),
&MET(TR_LnThirdMoment),
&MET(TR_CoxRossRubinstein),
&MET(TR_Euler),
&MET(TR_KamradRitchken),
&MET(TR_ExtendedCRR),
&MET(TR_HullWhite),
&MET(TR_BBSR),
&MET(TR_FiglewskiGao),
&MET(TR_MMSR),
&MET(TR_Patry),
&MET(TR_Patry1),
&MET(MC_LongstaffSchwartz),
&MET(MC_RandomQuantization),
&MET(MC_BarraquandMartineau),
&MET(MC_BroadieGlassermann),
&MET(MC_TsitsiklisVanRoy),
&MET(MC_Rogers),
&MET(MC_LionsRegnier),
&MET(MC_BGRS),
&MET(MC_MLSM_WANGCAFLISCH),
NULL
```

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};

extern DynamicTest MOD_OPT(test);
extern DynamicTest MOD_OPT(testpatry);
extern DynamicTest MOD_OPT(testpatry1);
extern DynamicTest MOD_OPT(test1);
extern DynamicTest MOD_OPT(test2);
extern DynamicTest MOD_OPT(test3);

DynamicTest* MOD_OPT(tests)[]={
    &MOD_OPT(test),
    &MOD_OPT(testpatry),
    &MOD_OPT(testpatry1),
    &MOD_OPT(test1),
    &MOD_OPT(test2),
    &MOD_OPT(test3),
    NULL
};

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

References