3 pages 1

```
Help
#include "doublim.h"
#include "error_msg.h"
extern char* path_sep;
int OPT(Get)(int user,Planning *pt_plan,Option *opt, Model
{
  TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);
  (opt->Init)(opt, mod);
  if (user==TOSCREEN)
    if ((opt->Show)(user,pt_plan,opt,mod))
     do
  {
    Fprintf(TOSCREEN,"____Option:
    %s{n",opt->Name);
    ScanVar(pt plan,user,&(pt->Maturity));
    GetParVar(pt_plan,user,(pt->PayOff.Val.V_NUMFUNC_1)->
    Par);
    /*if ((pt->RebOrNo).Val.V BOOL==REBATE)*/
    GetParVar(pt plan,user,(pt->Rebate.Val.V NUMFUNC 1)->
    Par);
    GetParVar(pt plan,user,(pt->LowerLimit.Val.V NUMFUNC 1
    )->Par);
   GetParVar(pt_plan,user,(pt->UpperLimit.Val.V_NUMFUNC_1
    )->Par);
  }
     while ((opt->Show)(user,pt_plan,opt,mod));
 return (opt->Show)(TOSCREENANDFILE,pt plan,opt,mod);
}
int OPT(FGet)(char **InputFile,int user,Planning *pt_plan,
    Option *opt, Model *mod)
{
  TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);
```

3 pages 2

```
(opt->Init)(opt, mod);
 if (user==TOSCREEN)
   {
     Fprintf(TOSCREEN,"____
   Option:%s{n",opt->Name);
     FScanVar(InputFile,pt plan,user,&(pt->Maturity));
     FGetParVar(InputFile,pt_plan,user,(pt->PayOff.Val.V_
   NUMFUNC_1)->Par);
     /*if ((pt->RebOrNo).Val.V BOOL==REBATE)*/
     FGetParVar(InputFile,pt_plan,user,(pt->Rebate.Val.V_
   NUMFUNC_1)->Par);
     FGetParVar(InputFile,pt plan,user,(pt->LowerLimit.Val
    .V_NUMFUNC_1)->Par);
     FGetParVar(InputFile,pt_plan,user,(pt->UpperLimit.Val
    .V NUMFUNC 1)->Par);
   }
 return (opt->Show)(TOSCREENANDFILE,pt_plan,opt,mod);
}
int OPT(Show)(int user,Planning *pt plan,Option *opt,
   Model *mod)
{
 TYPEOPT* pt=(TYPEOPT*)(opt->TypeOpt);
 (opt->Init)(opt, mod);
 Fprintf(user,"##Option:%s{n",opt->Name);
 PrintVar(pt_plan,user,&(pt->Maturity));
 ShowParVar(pt_plan,user,(pt->PayOff.Val.V_NUMFUNC_1)->
   Par);
 /*if ((pt->RebOrNo).Val.V_BOOL==REBATE)*/
 ShowParVar(pt plan,user,(pt->Rebate.Val.V NUMFUNC 1)->
   Par);
```

3 pages

```
ShowParVar(pt plan, user, (pt->LowerLimit. Val. V NUMFUNC 1)-
  ShowParVar(pt_plan,user,(pt->UpperLimit.Val.V_NUMFUNC_1)-
    >Par);
 return (opt->Check)(user,pt_plan,opt);
extern Option OPT(DoubleCallOutEuro);
extern Option OPT(DoublePutInEuro);
extern Option OPT(DoublePutOutEuro);
extern Option OPT(DoubleCallInEuro);
extern Option OPT(DoubleCallOutAmer);
extern Option OPT(DoublePutInAmer);
extern Option OPT(DoublePutOutAmer);
extern Option OPT(DoubleCallInAmer);
extern Option OPT(ParisianDoubleCallOutEuro);
extern Option OPT(ParisianDoubleCallInEuro);
Option* OPT(family)[]={
  &OPT(DoubleCallOutEuro),
  &OPT(DoublePutOutEuro),
  &OPT(DoubleCallInEuro),
  &OPT(DoublePutInEuro),
  &OPT(DoubleCallOutAmer),
  &OPT(DoublePutOutAmer),
  &OPT(DoubleCallInAmer),
  &OPT(DoublePutInAmer),
  &OPT(ParisianDoubleCallOutEuro),
  &OPT(ParisianDoubleCallInEuro),
  NULL,
};
```

References