

Help

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#include "kould_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(AP_fastwhamerdig_kou);
extern PricingMethod MET(AP_fastwhamer_kou);
extern PricingMethod MET(AP_CarrKou);
extern PricingMethod MET(AP_Kou_Eu);
extern PricingMethod MET(AP_Kou_Am);
extern PricingMethod MET(MC_Kou);
extern PricingMethod MET(FD_ImpExp);
extern PricingMethod MET(MC_Kou_Digital_LRM);

PricingMethod* MOD_OPT(methods)[]={
    &MET(AP_fastwhamer_kou),
    &MET(AP_fastwhamerdig_kou),
    &MET(FD_ImpExp),
    &MET(AP_CarrKou),
    &MET(AP_Kou_Eu),
    &MET(AP_Kou_Am),
    &MET(MC_Kou),
    &MET(MC_Kou_Digital_LRM),
    NULL
};

DynamicTest* MOD_OPT(tests)[]={

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    NULL
};

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

References