

[Help](#)

```

#include "variancegamma1d_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_CarrVG);
extern PricingMethod MET(AP_fastwhamer_vg);
extern PricingMethod MET(AP_fastwhamerdig_vg);
extern PricingMethod MET(AP_backwardfourierdig_vg);
extern PricingMethod MET(AP_backwardfourieramer_vg);
extern PricingMethod MET(FD_ImpExp);
extern PricingMethod MET(TR_MSS_VG);

PricingMethod* MOD_OPT(methods)[]={
    &MET(AP_fastwhamer_vg),
    &MET(AP_fastwhamerdig_vg),
    &MET(AP_backwardfourierdig_vg),
    &MET(AP_backwardfourieramer_vg),
    &MET(FD_ImpExp),
    &MET(AP_CarrVG),
    &MET(TR_MSS_VG),

    NULL
};

DynamicTest* MOD_OPT(tests)[]={
    NULL

```

```
};
```

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

References