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    Help
#ifndef _LIM_H
#define _LIM_H

#include "optype.h"
#include "var.h"

#include "chk.h"
#include "numfunc.h"

#define TYPEOPT LIM

/*Limit Option// Single barrier*/

typedef struct TYPEOPT{
    /* setable */
    VAR Maturity;
    VAR Limit; /*The Limit definition:
        * starting_date is in Limit->[0],
        * final_date is in Limit->Par[1],
        * frequency is in Limit->Par[2],
        * the value of the Limit in case of a constant limit is in Limit->Par
        * Parisian delay is in Limit->Par[4],
        * !!!!!WARNING!!!!
        * Wether the limit is backard/forward
        * should be tested in ChkOpt
        */
    VAR PayOff;
    VAR Rebate;
    /* non setable */
    VAR OutOrIn;
    VAR Parisian;
    VAR DownOrUp;
    VAR RebOrNo;
    VAR EuOrAm;
    VAR PartOrTot; /* Partial Or Total limit
        * a partial limit is specified
        * by starting_date, final_date
        */
    VAR ContOrDisc; /*Continuous or Discrete:
        * a discrete limit is specified

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        * by frequency (regular sampling)
    */
    VAR ConstLim; /*YES for constant limit*/

} TYPEOPT;

int OPT(Get)(int user,Planning *pt_plan,Option *opt, Model
    *mod);
int OPT(FGet)(char **InputFile,int user,Planning *pt_plan,
    Option *opt, Model *mod);
int OPT(Show)(int user,Planning *pt_plan,Option *opt,
    Model *mod);
int OPT(Check)(int user,Planning *pt_plan,Option *opt);

#endif
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## References