stdg

Premia 14

1   The Standard Family Energy Derivatives

2   Code Implementation

```
#ifndef  _STDg_H
#define _STDg_H

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

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

#define TYPEOPT STDg

typedef struct TYPEOPT
{
  VAR       PayOff;
  VAR     Maturity;
  VAR     EuOrAm;
  VAR       NbExerciseDate;
  VAR       RefractingPeriod;

} 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 *mo
int OPT(Show)(int user,Planning *pt_plan,Option *opt, Model *mod);
```

```
int OPT(Check)(int user,Planning *pt_plan,Option *opt);

#endif
```