

[Help](#)

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#include "bs1d_lim.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;
    };
    if ((ptOpt->DownOrUp).Val.V_BOOL==DOWN)
    {

        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)>ptMod->
        SO.Val.V_PDOUBLE && (ptOpt->Parisian).Val.V_BOOL==WRONG)
        {

            Fprintf(TOSCREENANDFILE,"Limit Down greater than spo
            t!\n");
            status+=1;
        };

    }
    if ((ptOpt->DownOrUp).Val.V_BOOL==UP)
    {
        if ( ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((pt
        Opt->Limit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)<ptMod->
        SO.Val.V_PDOUBLE && (ptOpt->Parisian).Val.V_BOOL==WRONG)
        {
            Fprintf(TOSCREENANDFILE,"Limit Up lower than spot!\n"
            );
            status+=1;
        };
    }
}

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    }
    return status;
}

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```

extern PricingMethod MET(TR_Ritchken_UpOut);
extern PricingMethod MET(TR_Ritchken_UpIn);
extern PricingMethod MET(CF_CallDownOut);
extern PricingMethod MET(CF_CallUpIn);
extern PricingMethod MET(CF_CallUpOut);
extern PricingMethod MET(CF_PutDownIn);
extern PricingMethod MET(CF_PutDownOut);
extern PricingMethod MET(CF_PutUpIn);
extern PricingMethod MET(CF_PutUpOut);
extern PricingMethod MET(FD_Psor_DownOut);
extern PricingMethod MET(FD_Psor_UpOut);
extern PricingMethod MET(FD_Psor_DownIn);
extern PricingMethod MET(FD_Psor_UpIn);
extern PricingMethod MET(FD_Cryer_DownOut);
extern PricingMethod MET(FD_Cryer_UpOut);
extern PricingMethod MET(FD_Cryer_DownIn);
extern PricingMethod MET(FD_Cryer_UpIn);
extern PricingMethod MET(FD_Gauss_DownIn);
extern PricingMethod MET(FD_Gauss_DownOut);
extern PricingMethod MET(FD_Gauss_UpIn);
extern PricingMethod MET(FD_Fem_Out);
extern PricingMethod MET(FD_Gauss_UpOut);
extern PricingMethod MET(TR_Ritchken_DownOut);
extern PricingMethod MET(TR_Ritchken_DownIn);
extern PricingMethod MET(TR_DermanKani);
extern PricingMethod MET(TR_RogersStapleton_DownOut);
extern PricingMethod MET(TR_RogersStapleton_UpOut);
extern PricingMethod MET(CF_CallDownIn);
extern PricingMethod MET(MC_OutBaldi);
extern PricingMethod MET(MC_InBaldi);
extern PricingMethod MET(MC_ParisianOut);
extern PricingMethod MET(MC_ParisianIn);
extern PricingMethod MET(AP_LaplaceParisian);

PricingMethod *MOD_OPT(methods) []={
    &MET(CF_CallDownIn),
    &MET(CF_CallDownOut),

```

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    &MET(CF_CallUpIn),
    &MET(CF_CallUpOut),
    &MET(CF_PutDownIn),
    &MET(CF_PutDownOut),
    &MET(CF_PutUpIn),
    &MET(CF_PutUpOut),
    &MET(FD_Psor_DownOut),
    &MET(FD_Psor_UpOut),
    &MET(FD_Psor_DownIn),
    &MET(FD_Psor_UpIn),
    &MET(FD_Cryer_DownOut),
    &MET(FD_Cryer_DownIn),
    &MET(FD_Cryer_UpOut),
    &MET(FD_Cryer_UpIn),
    &MET(FD_Gauss_DownIn),
    &MET(FD_Gauss_DownOut),
    &MET(FD_Gauss_UpIn),
    &MET(FD_Gauss_UpOut),
    &MET(FD_Fem_Out),
    &MET(TR_Ritchken_UpOut),
    &MET(TR_Ritchken_UpIn),
    &MET(TR_Ritchken_DownOut),
    &MET(TR_Ritchken_DownIn),
    &MET(TR_DermanKani),
    &MET(TR_RogersStapleton_DownOut),
    &MET(TR_RogersStapleton_UpOut),
    &MET(MC_OutBaldi),
    &MET(MC_InBaldi),
    &MET(MC_ParisianOut),
    &MET(MC_ParisianIn),
    &MET(AP_LaplaceParisian),
    NULL
};

extern DynamicTest MOD_OPT(test);
DynamicTest* MOD_OPT(tests)[]={
    &MOD_OPT(test),
    NULL
};

Pricing MOD_OPT(pricing)={

```

```
ID_MOD_OPT,  
MOD_OPT(methods),  
MOD_OPT(tests),  
MOD_OPT(ChkMix)  
};
```

References