

Help

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#include "dup1d.h"

extern char* path_sep;
extern char **error_msg;

int MOD(Get)(int user,Planning *pt_plan,Model *
    model)
{
    TYPEMOD* pt=(TYPEMOD*)(model->TypeModel);

    MOD(Init)(model);

    if (user==TOSCREEN)
        if ((model->Show)(user,pt_plan,model))
            do
            {
                Fprintf(TOSCREEN,"-----
                -----Model:%s{n",model->Name);

                ScanVar(pt_plan,user,&(pt->T));
                ScanVar(pt_plan,user,&(pt->S0));
                ScanVar(pt_plan,user,&(pt->Mu));
                ScanVar(pt_plan,user,&(pt->Sigma));

                ScanVar(pt_plan,user,&(pt->Divid));

                ScanVar(pt_plan,user,&(pt->R));
            }
            while ((model->Show)(user,pt_plan,model)
                );

    return ((model->Show)(TOSCREENANDFILE,pt_plan,
        model));
}

int MOD(Show)(int user,Planning *pt_plan,Model *
    model)
{
    TYPEMOD* pt=(TYPEMOD*)(model->TypeModel);
    VAR r_bs,divid_bs;

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Fprintf(user,"##Model:%s{n",model->Name);

PrintVar(pt_plan,user,&(pt->T));
PrintVar(pt_plan,user,&(pt->S0));
PrintVar(pt_plan,user,&(pt->Mu));
PrintVar(pt_plan,user,&(pt->Sigma));

PrintVar(pt_plan,user,&(pt->Divid));
divid_bs.Val.V_DOUBLE=log(1+pt->Divid.Val.V_
DOUBLE/100);
divid_bs.Vtype=DOUBLE;
strcpy(divid_bs.Vname,"-->Instantaneous Divid
end Rate");
divid_bs.Viter=FORBID;
    PrintVar(pt_plan,user,&divid_bs);

PrintVar(pt_plan,user,&(pt->R));
r_bs.Vtype=DOUBLE;
r_bs.Val.V_DOUBLE=log(1+pt->R.Val.V_DOUBLE/100
);
r_bs.Vtype=DOUBLE;
strcpy(r_bs.Vname,"-->Instantaneous Interest
Rate");
r_bs.Viter=FORBID;
    PrintVar(pt_plan,user,&r_bs);

return (model->Check)(user,pt_plan,model);
}

int MOD(Check)(int user,Planning *pt_plan,Model *
model)
{
    TYPEMOD* pt=(TYPEMOD*)(model->TypeModel);
    int status=OK;
    char helpfile[MAX_PATH_LEN]="";

    if ((2*strlen(model->ID)+strlen("{mod{" +
        strlen("{")
        +strlen("_doc.pdf"))>=MAX_PATH_LEN)
    {

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    Fprintf(TOSCREEN,"%s\n",error_msg[PATH_TOO_
    LONG]);
    exit(WRONG);
}

strcpy(helpfile,path_sep);
strcat(helpfile,"mod");
strcat(helpfile,path_sep);

strcat(helpfile,model->ID);
strcat(helpfile,path_sep);

strcat(helpfile,model->ID);
strcat(helpfile,"_doc.pdf");

status+=ChkVar(pt_plan,&(pt->T));
status+=ChkVar(pt_plan,&(pt->S0));
status+=ChkVar(pt_plan,&(pt->Mu));
status+=ChkVar(pt_plan,&(pt->Sigma));
status+=ChkVar(pt_plan,&(pt->Divid));

status+=ChkVar(pt_plan,&(pt->R));

return Valid(user,status,helpfile);
}

int MOD(Init)(Model *model)
{
    TYPEMOD* pt=(TYPEMOD*)(model->TypeModel);
    static int first=1;

    if (first)
    {
        strcpy(pt->T.Vname,"Current Date");
        pt->T.Vtype=DATE;
        pt->T.Val.V_DATE=0.;
        pt->T.Viter=ALLOW;

        strcpy(pt->S0.Vname,"Spot");
        pt->S0.Vtype=PDOUBLE;
    }
}

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pt->S0.Val.V_PDDOUBLE=100.;
pt->S0.Viter=ALLOW;

strcpy(pt->Mu.Vname,"Trend");
pt->Mu.Vtype=DOUBLE;
pt->Mu.Val.V_DOUBLE=0.;
pt->Mu.Viter=ALLOW;

strcpy(pt->Sigma.Vname,"Volatility (0) 15/x
(1) 0.01+0.1*exp(-x/100)+0.01*t");
pt->Sigma.Vtype=INT;
pt->Sigma.Val.V_INT=0;
pt->Sigma.Viter=ALLOW;

strcpy(pt->Divid.Vname,"Annual Dividend Rate");
pt->Divid.Vtype=DOUBLE;
pt->Divid.Val.V_DOUBLE=0.;
pt->Divid.Viter=ALLOW;

strcpy(pt->R.Vname,"Annual Interest Rate");
pt->R.Vtype=DOUBLE;
pt->R.Val.V_DOUBLE=10.;
pt->R.Viter=ALLOW;

first=0;
}

return OK;
}

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TYPEMOD Dupire1dim;

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MAKEMOD(Dupire1dim);

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References