

Source | Option Family

std2d

1 Description

Premia 5

For this family, the payoff is given by:

$\varphi(S_{1,T}, S_{2,T})$ which is paid at the maturity T .

2 Code Implementation

```
#ifndef _STD2D_H
#define _STD2D_H

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

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

#define TYPEOPT STD2D

typedef struct TYPEOPT
{
    VAR      PayOff;
    VAR      EuOrAm;
    VAR      Maturity;
} TYPEOPT;

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

2 pages

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#endif