

**common**

```
common : chk.c
common : chk.h
common : copia_tools.c
common : error_msg.c
common : error_msg.h
common : ftools.c
common : ftools.h
```

**common/math**

```
common/math : complex.c
common/math : complex.h
common/math : integral.c
common/math : integral.h
common/math : jump.c
common/math : jump.h
common/math : linsys.c
common/math : linsys.h
common/math : mathtools.c
common/math : mathtools.h
common/math : moments.c
common/math : moments.h
common/math : random.c
common/math : random.h
```

**common**

```
common : method.c
common : method.h
common : numfunc.c
common : numfunc.h
common : optype.h
common : test.c
common : test.h
common : timeinfo.c
common : timeinfo.h
common : tools.c
common : tools.h
common : transopt.h
common : var.c
common : var.h
```

**mod/bs1d**

mod/bs1d : bs1d.c

mod/bs1d : bs1d.h

**mod/bs1d/bs1d\_doublim**

mod/bs1d/bs1d\_doublim : ap\_out\_laplace.c

mod/bs1d/bs1d\_doublim : bs1d\_doublim.c

mod/bs1d/bs1d\_doublim : bs1d\_doublim.h

mod/bs1d/bs1d\_doublim : bs1d\_doublim\_test.c

mod/bs1d/bs1d\_doublim : cf\_callin\_kunitomoikeda.c

mod/bs1d/bs1d\_doublim : cf\_callout\_kunitomoikeda.c

mod/bs1d/bs1d\_doublim : cf\_putin\_kunitomoikeda.c

mod/bs1d/bs1d\_doublim : cf\_putout\_kunitomoikeda.c

mod/bs1d/bs1d\_doublim : fd\_cryer\_in.c

mod/bs1d/bs1d\_doublim : fd\_cryer\_out.c

mod/bs1d/bs1d\_doublim : fd\_fem\_out.c

mod/bs1d/bs1d\_doublim : fd\_gauss\_in.c

mod/bs1d/bs1d\_doublim : fd\_gauss\_out.c

mod/bs1d/bs1d\_doublim : fd\_psor\_in.c

mod/bs1d/bs1d\_doublim : fd\_psor\_out.c

mod/bs1d/bs1d\_doublim : mc\_inbaldi.c

mod/bs1d/bs1d\_doublim : mc\_outbaldi.c

mod/bs1d/bs1d\_doublim : mc\_parisianin.c

mod/bs1d/bs1d\_doublim : mc\_parisianout.c

mod/bs1d/bs1d\_doublim : tr\_ritchken\_in.c

mod/bs1d/bs1d\_doublim : tr\_ritchken\_out.c

**mod/bs1d/bs1d\_lim**

mod/bs1d/bs1d\_lim : bs1d\_lim.c

mod/bs1d/bs1d\_lim : bs1d\_lim.h

mod/bs1d/bs1d\_lim : bs1d\_lim\_test.c

mod/bs1d/bs1d\_lim : cf\_calldownin.c

mod/bs1d/bs1d\_lim : cf\_calldownout.c

mod/bs1d/bs1d\_lim : cf\_callupin.c

mod/bs1d/bs1d\_lim : cf\_callupout.c

mod/bs1d/bs1d\_lim : cf\_putdownin.c

mod/bs1d/bs1d\_lim : cf\_putdownout.c

mod/bs1d/bs1d\_lim : cf\_putupin.c

mod/bs1d/bs1d\_lim : cf\_putupout.c

mod/bs1d/bs1d\_lim : fd\_cryer\_downin.c

```
mod/bs1d/bs1d_lim : fd_cryer_downout.c
mod/bs1d/bs1d_lim : fd_cryer_upin.c
mod/bs1d/bs1d_lim : fd_cryer_upout.c
mod/bs1d/bs1d_lim : fd_fem_out.c
mod/bs1d/bs1d_lim : fd_gauss_downin.c
mod/bs1d/bs1d_lim : fd_gauss_downout.c
mod/bs1d/bs1d_lim : fd_gauss_upin.c
mod/bs1d/bs1d_lim : fd_gauss_upout.c
mod/bs1d/bs1d_lim : fd_psor_downin.c
mod/bs1d/bs1d_lim : fd_psor_downout.c
mod/bs1d/bs1d_lim : fd_psor_upin.c
mod/bs1d/bs1d_lim : fd_psor_upout.c
mod/bs1d/bs1d_lim : mc_baldi_in.c
mod/bs1d/bs1d_lim : mc_baldi_out.c
mod/bs1d/bs1d_lim : mc_parisianin.c
mod/bs1d/bs1d_lim : mc_parisianout.c
mod/bs1d/bs1d_lim : tr_dermarkani.c
mod/bs1d/bs1d_lim : tr_ritchken_downin.c
mod/bs1d/bs1d_lim : tr_ritchken_downout.c
mod/bs1d/bs1d_lim : tr_ritchken_upin.c
mod/bs1d/bs1d_lim : tr_ritchken_upout.c
mod/bs1d/bs1d_lim : tr_rogersstapleton_downout.c
mod/bs1d/bs1d_lim : tr_rogersstapleton_upout.c
```

#### mod/bs1d/bs1d\_limdisc

```
mod/bs1d/bs1d_limdisc : ap_broadieglassermankou.c
mod/bs1d/bs1d_limdisc : bs1d_limdisc.c
mod/bs1d/bs1d_limdisc : bs1d_limdisc.h
mod/bs1d/bs1d_limdisc : bs1d_limdisc_test.c
mod/bs1d/bs1d_limdisc : mc_variancereduction.c
```

#### mod/bs1d/bs1d\_pad

```
mod/bs1d/bs1d_pad : ap_fixedasian_fusaitagliani.c
mod/bs1d/bs1d_pad : ap_fixedasian_laplace.c
mod/bs1d/bs1d_pad : ap_fixedasian_levy.c
mod/bs1d/bs1d_pad : ap_fixedasian_milevskyposner.c
mod/bs1d/bs1d_pad : ap_fixedasian_thompsonlow.c
mod/bs1d/bs1d_pad : ap_fixedasian_thompsonup.c
mod/bs1d/bs1d_pad : ap_fixedasian_turnbullwakeman.c
mod/bs1d/bs1d_pad : ap_fixedasian_zhang.c
mod/bs1d/bs1d_pad : ap_floatingasian_zhang.c
```

```
mod/bs1d/bs1d_pad : bs1d_pad.c
mod/bs1d/bs1d_pad : bs1d_pad.h
mod/bs1d/bs1d_pad : bs1d_pad_test.c
mod/bs1d/bs1d_pad : cf_fixed_calllookback.c
mod/bs1d/bs1d_pad : cf_fixed_putlookback.c
mod/bs1d/bs1d_pad : cf_floating_calllookback.c
mod/bs1d/bs1d_pad : cf_floating_putlookback.c
mod/bs1d/bs1d_pad : fd_fixedasian_beh.c
mod/bs1d/bs1d_pad : fd_fixedasian_rodgershi.c
mod/bs1d/bs1d_pad : mc_fixedasian_glassermann.c
mod/bs1d/bs1d_pad : mc_fixedasian_kemnavorst.c
mod/bs1d/bs1d_pad : mc_fixedasian_robbinsmoro.c
mod/bs1d/bs1d_pad : mc_floatingasian_standard.c
mod/bs1d/bs1d_pad : mc_lookbackmax_andersen.c
mod/bs1d/bs1d_pad : mc_lookbackmin_andersen.c
mod/bs1d/bs1d_pad : tr_asian_fsg.c
mod/bs1d/bs1d_pad : tr_babbs_call.c
mod/bs1d/bs1d_pad : tr_babbs_put.c
```

#### mod/bs1d/bs1d\_std

```
mod/bs1d/bs1d_std : ap_bjerksundstensland.c
mod/bs1d/bs1d_std : ap_bunchjohnsonn.c
mod/bs1d/bs1d_std : ap_carr_putamer.c
mod/bs1d/bs1d_std : ap_hostapletonsubrahmanyam.c
mod/bs1d/bs1d_std : ap_ju_putamer.c
mod/bs1d/bs1d_std : ap_lba.c
mod/bs1d/bs1d_std : ap_luba.c
mod/bs1d/bs1d_std : ap_mcmillan.c
mod/bs1d/bs1d_std : ap_waley.c
mod/bs1d/bs1d_std : bs1d_std.c
mod/bs1d/bs1d_std : bs1d_std.h
mod/bs1d/bs1d_std : bs1d_std_test.c
mod/bs1d/bs1d_std : bs1d_std_test1.c
mod/bs1d/bs1d_std : bs1d_std_test2.c
mod/bs1d/bs1d_std : bs1d_std_test3.c
mod/bs1d/bs1d_std : bs1d_std_testpatry.c
mod/bs1d/bs1d_std : bs1d_std_testpatry1.c
mod/bs1d/bs1d_std : cf_call.c
mod/bs1d/bs1d_std : cf_callspread.c
mod/bs1d/bs1d_std : cf_digit.c
mod/bs1d/bs1d_std : cf_put.c
```

```
mod/bs1d/bs1d_std : fd_brennanschwartz.c
mod/bs1d/bs1d_std : fd_cryer.c
mod/bs1d/bs1d_std : fd_explicit.c
mod/bs1d/bs1d_std : fd_fmgh.c
mod/bs1d/bs1d_std : fd_galerkin_discfem.c
mod/bs1d/bs1d_std : fd_gauss.c
mod/bs1d/bs1d_std : fd_howard.c
mod/bs1d/bs1d_std : fd_multigrid_euro.c
mod/bs1d/bs1d_std : fd_psor.c
mod/bs1d/bs1d_std : fd_sor.c
mod/bs1d/bs1d_std : mc_antithetic.c
mod/bs1d/bs1d_std : mc_barraquandmartineau.c
mod/bs1d/bs1d_std : mc_broadieglassermann.c
mod/bs1d/bs1d_std : mc_lionsregnier.c
mod/bs1d/bs1d_std : mc_longstaffschwartz.c
mod/bs1d/bs1d_std : mc_randomquantization.c
mod/bs1d/bs1d_std : mc_rogers.c
mod/bs1d/bs1d_std : tr_bbsr.c
mod/bs1d/bs1d_std : mc_standard.c
mod/bs1d/bs1d_std : mc_tsitsiklisvanroy.c
mod/bs1d/bs1d_std : tr_coxrossrubinstein.c
mod/bs1d/bs1d_std : tr_euler.c
mod/bs1d/bs1d_std : tr_extendedCRR.c
mod/bs1d/bs1d_std : tr_hullwhite.c
mod/bs1d/bs1d_std : tr_kamradritchken.c
mod/bs1d/bs1d_std : tr_lnthirdmoment.c
mod/bs1d/bs1d_std : tr_patry.c
mod/bs1d/bs1d_std : tr_patry1.c
mod/bs1d/bs1d_std : tr_thirdmoment.c
```

### mod/bs2d

```
mod/bs2d : bs2d.c
mod/bs2d : bs2d.h
```

### mod/bs2d/bs2d\_std2d

```
mod/bs2d/bs2d_std2d : bs2d_std2d.c
mod/bs2d/bs2d_std2d : bs2d_std2d.h
mod/bs2d/bs2d_std2d : bs2d_std2d_test.c
mod/bs2d/bs2d_std2d : cf_callmax.c
mod/bs2d/bs2d_std2d : cf_exchange.c
mod/bs2d/bs2d_std2d : cf_putmin.c
```

```
mod/bs2d/bs2d_std2d : fd_adi.c
mod/bs2d/bs2d_std2d : fd_bcgstab.c
mod/bs2d/bs2d_std2d : fd_explicit.c
mod/bs2d/bs2d_std2d : fd_fmgh2d.c
mod/bs2d/bs2d_std2d : fd_gmres.c
mod/bs2d/bs2d_std2d : fd_howard2d.c
mod/bs2d/bs2d_std2d : fd_multigrid_euro.c
mod/bs2d/bs2d_std2d : fd_psor2d.c
mod/bs2d/bs2d_std2d : mc_barraquandmartineau2d.c
mod/bs2d/bs2d_std2d : mc_broadieglassermann2d.c
mod/bs2d/bs2d_std2d : mc_lionsregnier2d.c
mod/bs2d/bs2d_std2d : mc_longstaffschwartz2d.c
mod/bs2d/bs2d_std2d : mc_randomquantization2d.c
mod/bs2d/bs2d_std2d : mc_standard2d.c
mod/bs2d/bs2d_std2d : tr_euler.c
mod/bs2d/bs2d_std2d : tr_boyleevninegibbs.c
mod/bs2d/bs2d_std2d : tr_kamradritchken.c
mod/bs2d/bs2d_std2d : tr_producttr.c
```

### mod/dup1d

```
mod/dup1d : dup1d.c
mod/dup1d : dup1d.h
```

### mod/dup1d/dup1d\_std

```
mod/dup1d/dup1d_std : dup1d_std.c
mod/dup1d/dup1d_std : dup1d_std.h
mod/dup1d/dup1d_std : fd_adaptive.c
mod/dup1d/dup1d_std : fd_dupire.c
mod/dup1d/dup1d_std : mc_dupire.c
```

### mod/hes1d

```
mod/hes1d : hes1d.c
mod/hes1d : hes1d.h
```

### mod/hes1d/hes1d\_std

```
mod/hes1d/hes1d_std : cf_call_heston.c
mod/hes1d/hes1d_std : cf_put_heston.c
mod/hes1d/hes1d_std : hes1d_std.c
mod/hes1d/hes1d_std : hes1d_std.h
mod/hes1d/hes1d_std : mc_robbinsmoro_hes.c
```

**mod/hw1d**

mod/hw1d : hw1d.c

mod/hw1d : hw1d.h

**mod/hw1d/hw1d\_std**

mod/hw1d/hw1d\_std : hw1d\_std.c

mod/hw1d/hw1d\_std : hw1d\_std.h

mod/hw1d/hw1d\_std : mc\_robbinsmoro\_hw.c

**mod/mer1d**

mod/mer1d : mer1d.c

mod/mer1d : mer1d.h

**mod/mer1d/mer1d\_std**

mod/mer1d/mer1d\_std : ap\_call\_carr.c

mod/mer1d/mer1d\_std : ap\_put\_carr.c

mod/mer1d/mer1d\_std : cf\_call\_merton.c

mod/mer1d/mer1d\_std : cf\_put\_merton.c

mod/mer1d/mer1d\_std : fd\_andersenandreasen.c

mod/mer1d/mer1d\_std : fd\_explicit.c

mod/mer1d/mer1d\_std : fd\_impexp.c

mod/mer1d/mer1d\_std : mc\_merton.c

mod/mer1d/mer1d\_std : mer1d\_std.c

mod/mer1d/mer1d\_std : mer1d\_std.h

**opt/doublim**

opt/doublim : doublecallinamer.c

opt/doublim : doublecallineuro.c

opt/doublim : doublecalloutamer.c

opt/doublim : doublecallouteuro.c

opt/doublim : doubleputinamer.c

opt/doublim : doubleputineuro.c

opt/doublim : doubleputoutamer.c

opt/doublim : doubleputouteuro.c

opt/doublim : doublim.c

opt/doublim : doublim.h

opt/doublim : parisiandoublecallineuro.c

opt/doublim : parisiandoublecallouteuro.c

**opt/lim**

opt/lim : calldowninamer.c

opt/lim : calldownineuro.c  
opt/lim : calldownoutamer.c  
opt/lim : calldownouteuro.c  
opt/lim : callupinamer.c  
opt/lim : callupineuro.c  
opt/lim : callupoutamer.c  
opt/lim : callupouteuro.c  
opt/lim : callupoutparisian.c  
opt/lim : callupoutparisianeuro.c  
opt/lim : lim.c  
opt/lim : lim.h  
opt/lim : parisiancalldownineuro.c  
opt/lim : parisiancalldownouteuro.c  
opt/lim : putdowninamer.c  
opt/lim : putdownineuro.c  
opt/lim : putdownoutamer.c  
opt/lim : putdownouteuro.c  
opt/lim : putupinamer.c  
opt/lim : putupineuro.c  
opt/lim : putupoutamer.c  
opt/lim : putupouteuro.c

### opt/limdisc

opt/limdisc : calldownouteuro.c  
opt/limdisc : limdisc.c  
opt/limdisc : limdisc.h

### opt/pad

opt/pad : asiancallfixedamer.c  
opt/pad : asiancallfixedeuro.c  
opt/pad : asiancallfloatingamer.c  
opt/pad : asiancallfloatingeuro.c  
opt/pad : asianputfixedamer.c  
opt/pad : asianputfixedeuro.c  
opt/pad : asianputfloatingamer.c  
opt/pad : asianputfloatingeuro.c  
opt/pad : lookbackcallfixedamer.c  
opt/pad : lookbackcallfixedeuro.c  
opt/pad : lookbackcallfloatingamer.c  
opt/pad : lookbackcallfloatingeuro.c  
opt/pad : lookbackputfixedamer.c



opt/pad : [lookbackputfixedeuro.c](#)  
opt/pad : [lookbackputfloatingamer.c](#)  
opt/pad : [lookbackputfloatingeuro.c](#)  
opt/pad : [pad.c](#)  
opt/pad : [pad.h](#)

### opt/std

opt/std : [callamer.c](#)  
opt/std : [calleuro.c](#)  
opt/std : [callspreadamer.c](#)  
opt/std : [callspreadeuro.c](#)  
opt/std : [digitamer.c](#)  
opt/std : [digiteuro.c](#)  
opt/std : [putamer.c](#)  
opt/std : [puteuro.c](#)  
opt/std : [std.c](#)  
opt/std : [std.h](#)

### opt/std2d

opt/std2d : [bestofamer.c](#)  
opt/std2d : [bestofeuro.c](#)  
opt/std2d : [callmaximumamer.c](#)  
opt/std2d : [callmaximumeuro.c](#)  
opt/std2d : [exchangeamer.c](#)  
opt/std2d : [exchangeeuro.c](#)  
opt/std2d : [putminimumamer.c](#)  
opt/std2d : [putminimumeuro.c](#)  
opt/std2d : [std2d.c](#)  
opt/std2d : [std2d.h](#)