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#include "doublim.h"

static NumFunc_1 call=
{
    Call,
    {"Strike",PDOUBLE,100,ALLOW},{ " ",END,0,FORBID}},
    CHK_call
};

static NumFunc_1 const_Re=
{
    Const,
    {"Const Rebate",DOUBLE,100,ALLOW}, {" " ,
    END,0,FORBID}},
    CHK_ok
};

static NumFunc_1 const_Low=
{
    Const,
    {"Lower Limit",PDOUBLE,100,ALLOW},
    {"Delay",SPDOUBLE,0,ALLOW},
    {" " ,END,0,FORBID}},
    CHK_call
};

static NumFunc_1 const_Up=
{
    Const,
    {"Upper Limit",PDOUBLE,100,ALLOW},
    {"Delay",SPDOUBLE,0,ALLOW},
    {" " ,END,0,FORBID}},
    CHK_call
};

static TYPEOPT ParisianDoubleCallOutEuro=
{
    /*PayOff*/          {"PayOff",NUMFUNC_1,0,FO
    RBID},
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/*Rebate*/          {"Const Rebate",NUMFUNC_1
,0,FORBID},
/*LowerLimit*/      {"Lower Limit",NUMFUNC_1,
0,FORBID},
/*UpperLimit*/      {"Upper Limit",NUMFUNC_1,
0,FORBID},
/*OutOrIn*/         {"Out",BOOL,OUT,FORBID},
/*Parisian*/        {"Parisian",BOOL,0,FORBID},
/*RebNo*/           {"Rebate",BOOL,REBATE,FORB
ID},
/*EuOrAm*/          {"Euro",BOOL,EURO,FORBID},
/*Maturity*/        {"Maturity",DATE,0,ALLOW}
};

static int OPT(Init)(Option *opt)
{
  TYPEOPT* pt=( TYPEOPT*)(opt->TypeOpt);
  static int first=1;

  if (first)
  {
    pt->PayOff.Val.V_NUMFUNC_1=&call;
    pt->Rebate.Val.V_NUMFUNC_1=&const_Re;
    pt->LowerLimit.Val.V_NUMFUNC_1=&const_Low
;
    pt->UpperLimit.Val.V_NUMFUNC_1=&const_Up;

    (pt->EuOrAm).Val.V_BOOL=EURO;
    (pt->OutOrIn).Val.V_BOOL=OUT;
    (pt->RebOrNo).Val.V_BOOL=NOREBATE;
    (pt->Maturity).Val.V_DATE=1.0;

    (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=100.0;
    (pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val.
V_PDOUBLE=0.0;
    (pt->LowerLimit.Val.V_NUMFUNC_1)->Par[0].
Val.V_PDOUBLE=90.0;
    (pt->UpperLimit.Val.V_NUMFUNC_1)->Par[0].
Val.V_PDOUBLE=110.0;
    (pt->LowerLimit.Val.V_NUMFUNC_1)->Par[1].

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Val.V_SPDOUBLE=0.01;  
    (pt->UpperLimit.Val.V_NUMFUNC_1)->Par[1].  
Val.V_SPDOUBLE=0.01;  
    first=0;  
    }  
  
    return OK;  
    }  
  
MAKEOPT(ParisianDoubleCallOutEuro);
```

References