

Help

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#include "bs1d_limdisc.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->Limit.Val.V_NUMFUNC_1)->Par[0].Val.V_DATE>=ptMod->T.Val.V_DATE)
    {
        Fprintf(TOSCREENANDFILE,"Current date lower than Starting date!\n");
        status+=1;
    };

    return status;
}

extern PricingMethod MET(
    AP_BroadieGlassermanKou);
extern PricingMethod MET(MC_VarianceReduction);

PricingMethod *MOD_OPT(methods)[]={
    &MET(AP_BroadieGlassermanKou),
    &MET(MC_VarianceReduction),
    NULL
};

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

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        NULL
    };

Pricing MOD_OPT(pricing)={
    ID_MOD_OPT,
    MOD_OPT(methods),
    MOD_OPT(tests),
    MOD_OPT(ChkMix)
};
```

References