

Source | Option Family

limdisc

1 Description

Premia 5

2 Code Implementation

```
#ifndef _LIMDISC_H
#define _LIMDISC_H

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

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

#define TYPEOPT LIMDISC

/*Limit Option// Single barrier*/
typedef struct TYPEOPT{
    VAR      PayOff;
    VAR Rebate;
    VAR OutOrIn;
    VAR DownOrUp;
    VAR RebOrNo;
    VAR      EuOrAm;
    VAR PartOrTot; /*Partial Or Total limit

a partial limit is specified
by starting_date, final_date*/
    VAR ContOrDisc; /*Continuous or Discrete:
```

```

a discrete limit is specified
by frequency (regular sampling) */
  VAR ConstLim; /*YES for constant limit*/
  VAR Limit;    /*The Limit definition:

starting_date is in Limit->[0],
final_date(always equal to maturity for this family, so useless)is in Limit->Par
frequency  is in Limit->Par[2],
the value of the limit is in Limit->Par[3]
!!!!!!WARNING!!!!!!
    Wether the limit is backard/forward
should be tested in ChkOpt*/
  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);

#endif

```