

[Help](#)

```

#include "bs1d_doublim.h"

int MOD_OPT(ChkMix)(Option *Opt,Model *Mod)
{
    TYPEOPT* ptOpt=(TYPEOPT*)(Opt->TypeOpt);
    TYPEMOD* ptMod=(TYPEMOD*)(Mod->TypeModel);
    int status=OK;

    /*Custom*/
    if (ptOpt->Maturity.Val.V_DATE<=ptMod->T.Val.V_DATE)
    {
        Fprintf(TOSCREENANDFILE,"Current date greater than maturity!\n");
        status+=1;
    };
    if ( ((ptOpt->LowerLimit.Val.V_NUMFUNC_1)->Compute)((ptOpt->LowerLimit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)>ptMod->S0.Val.V_PDOUBLE)
    {
        Fprintf(TOSCREENANDFILE,"Limit Down greater than spot!\n");
        status+=1;
    };

    if ( ((ptOpt->UpperLimit.Val.V_NUMFUNC_1)->Compute)((ptOpt->UpperLimit.Val.V_NUMFUNC_1)->Par,ptMod->T.Val.V_DATE)<ptMod->S0.Val.V_PDOUBLE)
    {
        Fprintf(TOSCREENANDFILE,"Limit Up lower than spot!\n");
        status+=1;
    };
    /*EndCustom*/

    return status;
}

extern PricingMethod MET(MC_OutBaldi);
extern PricingMethod MET(MC_InBaldi);

```

```

extern PricingMethod MET(MC_ParisianOut);
extern PricingMethod MET(MC_ParisianIn);
extern PricingMethod MET(AP_Out_Laplace);
extern PricingMethod MET(
    CF_CallOut_KunitomoIkeda);
extern PricingMethod MET(CF_PutIn_KunitomoIkeda);
extern PricingMethod MET(
    CF_PutOut_KunitomoIkeda);
extern PricingMethod MET(FD_Psor_Out);
extern PricingMethod MET(FD_Psor_In);
extern PricingMethod MET(FD_Cryer_Out);
extern PricingMethod MET(FD_Cryer_In);
extern PricingMethod MET(FD_Gauss_In);
extern PricingMethod MET(FD_Gauss_Out);
extern PricingMethod MET(FD_Fem_Out);
extern PricingMethod MET(
    CF_CallIn_KunitomoIkeda);
extern PricingMethod MET(TR_Ritchken_In);
extern PricingMethod MET(TR_Ritchken_Out);

PricingMethod* MOD_OPT(methods)[]={
    &MET(CF_CallOut_KunitomoIkeda),
    &MET(CF_PutOut_KunitomoIkeda),
    &MET(CF_CallIn_KunitomoIkeda),
    &MET(CF_PutIn_KunitomoIkeda),
    &MET(AP_Out_Laplace),
    &MET(FD_Psor_Out),
    &MET(FD_Psor_In),
    &MET(FD_Cryer_Out),
    &MET(FD_Cryer_In),
    &MET(FD_Gauss_In),
    &MET(FD_Gauss_Out),
    &MET(FD_Fem_Out),
    &MET(TR_Ritchken_In),
    &MET(TR_Ritchken_Out),
    &MET(MC_OutBaldi),
    &MET(MC_InBaldi),
    &MET(MC_ParisianOut),
    &MET(MC_ParisianIn),
    NULL
};

```

```
extern DynamicTest MOD_OPT(test);  
DynamicTest* MOD_OPT(tests)[]={  
    &MOD_OPT(test),  
    NULL  
};  
  
Pricing MOD_OPT(pricing)={  
    ID_MOD_OPT,  
    MOD_OPT(methods),  
    MOD_OPT(tests),  
    MOD_OPT(ChkMix)  
};
```

References