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Help
#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_da
te*/
    VAR      ContOrDisc; /*Continuous or Discr
ete:

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

                starting_date is in Limit->[0],
                final_date(always equal to matu
rity for this family, so useless)is in Limit->
Par[1],
                frequency is in Limit->Par[2],

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        the value of the limit is in
Limit->Par[3]
        !!!!!WARNING!!!!!!
        Wether the limit is backard/fo
rward
        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

```

References