

[Help](#)

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#include "
href../../mod/kou1d/kou1d_pad/kou1d_pad_h_src.pdfkou1d_pad.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->MinOrElse).Val.V_BOOL == MINIMUM)
    {
        if ((ptOpt->PathDep.Val.V_NUMFUNC_2)->Par[4].Val.V_PDOUBLE > ptMod->S0.Val
        {
            Fprintf(TOSCREENANDFILE, "Minimum greater than spot!\ n");
            status += 1;
        };
    }
    if ((ptOpt->MinOrElse).Val.V_BOOL == MAXIMUM)
    {
        if ((ptOpt->PathDep.Val.V_NUMFUNC_2)->Par[4].Val.V_PDOUBLE < ptMod->S0.Val
        {
            Fprintf(TOSCREENANDFILE, "Maximum lower than spot!\ n");
            status += 1;
        };
    }
    return status;
}

extern PricingMethod MET(AP_Kou_Floating);
extern PricingMethod MET(MC_Kou_Floating);
extern PricingMethod MET(AP_Kou_Fixed);
extern PricingMethod MET(MC_Kou_Fixed);
extern PricingMethod MET(AP_Asian_FMMKOU);
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extern PricingMethod MET(AP_FixedAsian_FusaiMeucciKOU);
extern PricingMethod MET(MC_FixedAsian_IS);
extern PricingMethod MET(FFT_Kou_FloatingLookback);
extern PricingMethod MET(FFT_Kou_FixedLookback);
extern PricingMethod MET(AP_WH_KOU_FloatingLookback);
extern PricingMethod MET(AP_WH_KOU_FixedLookback);
extern PricingMethod MET(AP_WH_KOU_Lookback);
extern PricingMethod MET(AP_KIRKBY_ASIAN_KOU);

```

```

PricingMethod *MOD_OPT(methods) [] =
{

```

```

    &MET(AP_Kou_Fixed),
    &MET(MC_Kou_Fixed),
    &MET(AP_Kou_Floating),
    &MET(MC_Kou_Floating),
    &MET(AP_Asian_FMMKOU),
    &MET(AP_FixedAsian_FusaiMeucciKOU),
    &MET(MC_FixedAsian_IS),
    &MET(FFT_Kou_FixedLookback),
    &MET(FFT_Kou_FloatingLookback),
    &MET(AP_WH_KOU_Lookback),
    &MET(AP_KIRKBY_ASIAN_KOU),
    NULL

```

```

};
DynamicTest *MOD_OPT(tests) [] =
{
    NULL
};

```

```

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

```