

[Help](#)

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#include "
href../../mod/merhes1d_default/merhes1d_default_stdh/merhes1d_default_stdh_src
#include "
href../../common/error_msg_h_src.pdferror_msg.h"

static NumFunc_1 put =
{
    Put,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA_NULLTYPE, {0}, FORBI
    CHK_call
};

static TYPEOPT CVA_PutAmer =
{
    /*Maturity*/    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    {"Alpha", PDOUBLE, {100}, IRRELEVANT, UNSETABLE},
    {"Number of Creditors", PINT, {100}, IRRELEVANT, UNSETABLE} ,
    {"Constant Probability of Default", RGDOUBLE, {10}, IRRELEVANT, UNSETABLE},
    /*PayOff*/      {"Payoff", NUMFUNC_1, {0}, FORBID, SETABLE},
    /*EurOrAmer*/   {"Amer", BOOL, {1}, FORBID, UNSETABLE},
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->HelpFilenameHint = "cva_putamer";
        opt->nvar = 6;
        opt->nvar_setable = 2;

        pt->PayOff.Val.V_NUMFUNC_1 = &put;

        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 100.;
        pt->EuOrAm.Val.V_BOOL = AMER;
    }
}
```

```
    }  
    return OK;  
}  
  
MAKEOPT(CVA_PutAmer);
```