

[Help](#)

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#include "
href../../mod/libor_affine_cir1d/libor_affine_cir1d_std/libor_affine_cir1d_s

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

    if ((strcmp(Opt->Name, "Floor") == 0) || (strcmp(Opt->Name, "Cap") == 0))
    {
        if ((ptOpt->FirstResetDate.Val.V_DATE) <= (ptMod->T.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE, "Current date greater than first coupon date!
            status += 1;
        }
        if ((ptOpt->FirstResetDate.Val.V_DATE) >= (ptOpt->BMaturity.Val.V_DATE))
        {
            Fprintf(TOSCREENANDFILE, "First reset date greater than contract matur
            status += 1;
        }
    }

    return status;
}

extern PricingMethod MET(CF_LibAffCir1d_Direct_CapFloor);
extern PricingMethod MET(CF_LibAffCir1d_Fourier_CapFloor);
extern PricingMethod MET(CF_LibAffCir1d_Direct_Swaption);
extern PricingMethod MET(CF_LibAffCir1d_Fourier_Swaption);

PricingMethod *MOD_OPT(methods)[] =
{

    &MET(CF_LibAffCir1d_Direct_CapFloor),
    &MET(CF_LibAffCir1d_Fourier_CapFloor),
    &MET(CF_LibAffCir1d_Direct_Swaption),
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    &MET(CF_LibAffCir1d_Fourier_Swaption),
    NULL
};
DynamicTest *MOD_OPT(tests)[] =
{
    NULL
};

```

```

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

```