

std

Premia 22

1 The Standard Family

For this family, the payoff is given by:

$\varphi(S_T)$ which is paid at the maturity T .

2 Code Implementation

```
#ifndef _STD_H
#define _STD_H

#include "optype.h"
#include "var.h"
#include "chk.h"
#include "numfunc.h"
#include "option.h"

#define TYPEOPT STD

typedef struct TYPEOPT
{
    VAR    PayOff;
    VAR    Maturity;
    VAR    EuOrAm;
} TYPEOPT;

int OPT(Get)(int user, Planning *pt_plan, Option *opt, Model *mod);
int OPT(FGet)(char **InputFile, int user, Planning *pt_plan, Option *opt, Model
```

```
int OPT>Show)(int user, Planning *pt_plan, Option *opt, Model *mod);  
int OPT(Check)(int user, Planning *pt_plan, Option *opt);  
  
#endif
```