Help

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#include  "
href../../../mod/vasicek1d/vasicek1d_stdi/vasicek1d_stdi_h_src.pdfvasicek1d_stdi

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, "ZeroCouponCallBondEuro") == 0) || (strcmp(Opt->Name, "
    {
      if ((ptOpt->OMaturity.Val.V_DATE) <= (ptMod->T.Val.V_DATE))
        {
          Fprintf(TOSCREENANDFILE, "Current date greater than maturity!\ n");
          status += 1;
        }
      if ((ptOpt->BMaturity.Val.V_DATE) <= (ptOpt->OMaturity.Val.V_DATE))
        {
          Fprintf(TOSCREENANDFILE, "Option maturity greater than Bond maturity!\
          status += 1;
        }
    }
  if ((strcmp(Opt->Name, "ZCBond") == 0))
    {
      if ((ptOpt->BMaturity.Val.V_DATE) <= (ptMod->T.Val.V_DATE))
        {
          Fprintf(TOSCREENANDFILE, "Current date greater than maturity!\ n");
          status += 1;
        }
    }

  if ((strcmp(Opt->Name, "PayerSwaption") == 0) || (strcmp(Opt->Name, "ReceiverS
    if ((ptOpt->BMaturity.Val.V_DATE) <= (ptOpt->OMaturity.Val.V_DATE))
      {
        Fprintf(TOSCREENANDFILE, "Option maturity greater than Bond maturity!\ n
        status += 1;
      }

  if ((strcmp(Opt->Name, "Floor") == 0) || (strcmp(Opt->Name, "Cap") == 0))
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    {

      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_ZCBond);
extern PricingMethod MET(CF_ZCPutBondEuro);
extern PricingMethod MET(CF_ZCCallBondEuro);
extern PricingMethod MET(CF_Cap);
extern PricingMethod MET(CF_Floor);
extern PricingMethod MET(CF_PayerSwaption);
extern PricingMethod MET(CF_ReceiverSwaption);
extern PricingMethod MET(FD_ZCBond);
extern PricingMethod MET(FD_ZBO);
extern PricingMethod MET(FD_CAPFLOOR);
extern PricingMethod MET(FD_SWAPTION);
extern PricingMethod MET(FD_GaussZCBond);
extern PricingMethod MET(FD_GaussZBO);
extern PricingMethod MET(FD_GaussCAPFLOOR);
extern PricingMethod MET(FD_GaussSWAPTION);

PricingMethod *MOD_OPT(methods)[] =
{
  &MET(CF_ZCBond),
  &MET(CF_ZCPutBondEuro),
  &MET(CF_ZCCallBondEuro),
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  &MET(CF_Cap),
  &MET(CF_Floor),
  &MET(CF_PayerSwaption),
  &MET(CF_ReceiverSwaption),
  &MET(FD_ZCBond),
  &MET(FD_ZBO),
  &MET(FD_CAPFLOOR),
  &MET(FD_SWAPTION),
  &MET(FD_GaussZCBond),
  &MET(FD_GaussZBO),
  &MET(FD_GaussCAPFLOOR),
  &MET(FD_GaussSWAPTION),
  NULL
};
DynamicTest *MOD_OPT(tests)[] =
{
  NULL
};


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