

Help

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#ifndef _LIM_H
#define _LIM_H

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

#define TYPEOPT LIM

/*Limit Option// Single barrier*/

typedef struct TYPEOPT
{
    /* setable */
    VAR Maturity;
    VAR Limit; /*The Limit definition:
                * starting_date is in Limit->[0],
                * final_date is in Limit->Par[1],
                * frequency is in Limit->Par[2],
                * the value of the Limit in case of a constant limit is in Li
                * Parisian delay is in Limit->Par[4],
                * !!!!!WARNING!!!!!!
                * Wether the limit is backard/forward
                * should be tested in ChkOpt
                */
    VAR PayOff;
    VAR Rebate;
    /* non setable */
    VAR OutOrIn;
    VAR Parisian;
    VAR DownOrUp;
    VAR RebOrNo;
    VAR EuOrAm;
    VAR PartOrTot; /* Partial Or Total limit
                    * a partial limit is specified
                    * by starting_date, final_date
                    */

```

```
VAR ContOrDisc; /*Continuous or Discrete:
                * a discrete limit is specified
                * by frequency (regular sampling)
                */
VAR ConstLim; /*YES for constant limit*/

} TYPEOPT;

#endif
```