```
   Help
#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 Limit->Par[3]
                   * 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
```

References