

Source | Option Family

vol

Premia 18

1 The Standard Family

2 Code Implementation

```
#ifndef _VOL_H
#define _VOL_H

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

#define TYPEOPT VOL

typedef struct TYPEOPT
{
    VAR      PayOff;
    VAR      Maturity;
    VAR      VarianceBudget;
    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 *mod);
int OPT(Show)(int user, Planning *pt_plan, Option *opt, Model *mod);
int OPT(Check)(int user, Planning *pt_plan, Option *opt);
```

2 pages

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#endif