

## Help

```
#include "bsnd_stdnd.h"

int MOD_OPT(ChkMix)(Option *Opt, Model *Mod)
{
    TYPEOPT *ptOpt = (TYPEOPT *) (Opt->TypeOpt);
    TYPEMOD *ptMod = (TYPEMOD *) (Mod->TypeModel);
    int status = OK;

    if ((ptOpt->Maturity.Val.V_DATE) <= (ptMod->T.Val.V_DATE))
    {
        Fprintf(TOSCREENANDFILE, "Current date greater than maturity!\ n");
        status += 1;
    };

    return status;
}

extern PricingMethod MET(AP_CarmonaDurrleman);
extern PricingMethod MET(MC_BSDE_Labart);
extern PricingMethod MET(MC_Jourdain_Lelong);
extern PricingMethod MET(MC_LongstaffSchwartzND);
extern PricingMethod MET(MC_TsitsiklisVanRoyND);
extern PricingMethod MET(MC_BarraquandMartineauND);
extern PricingMethod MET(MC_QuantizationND);
extern PricingMethod MET(MC_RandomQuantizationND);
extern PricingMethod MET(MC_QuantizationStoredND);
extern PricingMethod MET(MC_BroadieGlassermannND);
extern PricingMethod MET(MC_AndersenBroadieND);
extern PricingMethod MET(MC_MalliavinAmer);
extern PricingMethod MET(MC_JainOosterleeND);
extern PricingMethod MET(MC_JainOosterlee1ND);
extern PricingMethod MET(AP_MultiSpread);
extern PricingMethod MET(FD_GreedySvd);

PricingMethod *MOD_OPT(methods) [] =
{
    &MET(AP_CarmonaDurrleman),
    &MET(MC_BSDE_Labart),
    &MET(MC_Jourdain_Lelong),
    &MET(MC_LongstaffSchwartzND),
```

```
&MET(MC_TsitsiklisVanRoyND),
&MET(MC_BarraquandMartineauND),
&MET(MC_QuantizationND),
&MET(MC_RandomQuantizationND),
&MET(MC_QuantizationStoredND),
&MET(MC_BroadieGlassermannND),
&MET(MC_AndersenBroadieND),
&MET(MC_MalliavinAmer),
&MET(MC_JainOosterleeND),
&MET(MC_JainOosterlee1ND),
&MET(AP_MultiSpread),
&MET(FD_GreedySvd),
NULL
};
```

```
DynamicTest *MOD_OPT(tests)[] =
{
    NULL
};
```

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

