

[Help](#)

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#include "stdnd.h"

static NumFunc_nd callmax_nd =
{
    CallMax_nd,
    { {"Strike", PDOUBLE, {100}, ALLOW, SETABLE},
      {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
    },
    CHK_call
};

static TYPEOPT CallMaximumAmer_nd =
{
    /*Size*/          {"Size", PINT, {1}, FORBID, UNSETABLE},
    /*Maturity*/      {"Maturity", DATE, {0}, ALLOW, SETA
        BLE},
    /*PayOff*/        {"Payoff", NUMFUNC_ND, {0}, FORBID, SETA
        BLE},
    /*EurOrAmer*/     {"Amer", BOOL, {1}, FORBID, UNSETABLE},
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);
    VAR *ptMod = (VAR *) (mod->TypeModel);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 4;
        opt->nvar_setable = 2;

        pt->PayOff.Val.V_NUMFUNC_ND = &callmax_nd;
        (pt->Maturity).Val.V_DATE = 1.0;
        pt->EuOrAm.Val.V_BOOL = AMER;
        (pt->PayOff.Val.V_NUMFUNC_ND)->Par[0].Val.V_PDOUBLE =
            100.;
    }
    pt->Size.Val.V_PINT = ptMod[0].Val.V_INT;
    return OK;
}

```

```
}
```

```
MAKEOPT(CallMaximumAmer_nd);
```

References