Help

```
#include  "bs1d_std.h"

static int AllOrNothing_BlackScholes_73(double s, double k, double rebate, doubl
{
  double sigmasqrt, d1;

  sigmasqrt = sigma * sqrt(t);
  d1 = (log(s / k) + (r - divid) * t) / sigmasqrt - sigmasqrt / 2.;

  /*Price*/
  *ptprice = exp(-r * t) * rebate * cdf_nor(d1);

  /*Delta*/
  *ptdelta = exp(-r * t) * rebate * exp(-SQR(d1) / 2.) / (sqrt(2.*M_PI * t) * si

  return OK;
}

int CALC(CF_Digit)(void *Opt, void *Mod, PricingMethod *Met)
{
  TYPEOPT *ptOpt = (TYPEOPT *)Opt;
  TYPEMOD *ptMod = (TYPEMOD *)Mod;
  double r, divid;

  r = log(1. + ptMod->R.Val.V_DOUBLE / 100.);
  divid = log(1. + ptMod->Divid.Val.V_DOUBLE / 100.);

  return AllOrNothing_BlackScholes_73(ptMod->S0.Val.V_PDOUBLE,
                                      (ptOpt->PayOff.Val.V_NUMFUNC_1)->Par[0].Va
                                      ptOpt->Maturity.Val.V_DATE - ptMod->T.Val.
                                      &(Met->Res[0].Val.V_DOUBLE), &(Met->Res[1]
}


static int CHK_OPT(CF_Digit)(void *Opt, void *Mod)
{
  return strcmp(((Option *)Opt)->Name, "DigitEuro");
}
```

```
static int MET(Init)(PricingMethod *Met, Option *Opt)
{
  if (Met->init == 0)
    {
      Met->init = 1;
    }

  return OK;
}

PricingMethod MET(CF_Digit) =
{
  "CF_Digit",
  {{" ", PREMIA_NULLTYPE, {0}, FORBID}},
  CALC(CF_Digit),
  {{"Price", DOUBLE, {100}, FORBID}, {"Delta", DOUBLE, {100}, FORBID} , {" ", PR
  CHK_OPT(CF_Digit),
  CHK_ok,
  MET(Init)
} ;
```