Help

```
#include "doublim.h"

static NumFunc_1 call =
{
  Call,
  {{"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA_NULLTYPE, {0}, FORBI
  CHK_call
};

static NumFunc_1 const_Re =
{
  Const,
  {{"Const Rebate", DOUBLE, {100}, ALLOW, UNSETABLE}, {" ", PREMIA_NULLTYPE, {0}
  CHK_ok
};

static NumFunc_1 const_Low =
{
  Const,
  { {"Lower Limit", PDOUBLE, {100}, ALLOW, SETABLE},
    {"Delay", SPDOUBLE, {0}, ALLOW, SETABLE},
    {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
  },
  CHK_call
};

static NumFunc_1 const_Up =
{
  Const,
  { {"Upper Limit", PDOUBLE, {100}, ALLOW, SETABLE},
    {"Delay", SPDOUBLE, {0}, ALLOW, UNSETABLE},
    {" ", PREMIA_NULLTYPE, {0}, FORBID, SETABLE}
  },
  CHK_call
};

static TYPEOPT ParisianDoubleCallOutEuro =
{
  /*PayOff*/          {"PayOff", NUMFUNC_1, {0}, FORBID, SETABLE},
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  /*Rebate*/          {"Const Rebate", NUMFUNC_1, {0}, FORBID, UNSETABLE},
  /*LowerLimit*/      {"Lower Limit", NUMFUNC_1, {0}, FORBID, SETABLE},
  /*UpperLimit*/      {"Upper Limit", NUMFUNC_1, {0}, FORBID, SETABLE},
  /*Maturity*/        {"Maturity", DATE, {0}, ALLOW, SETABLE},
  /*DateBetween0andMaturity*/{"DateBetween0andMaturity", DATE, {0}, FORBID, UNSE
  /*OutOrIn*/       {"Out", BOOL, {OUT}, FORBID, UNSETABLE},
  /*Parisian*/    {"Parisian", BOOL, {TRUE}, FORBID, UNSETABLE},
  /*TwoDoubleStep*/    {"TwoDoubleStep", BOOL, {FALSE}, FORBID, UNSETABLE},
  /*RebNo*/         {"Rebate", BOOL, {REBATE}, FORBID, UNSETABLE},
  /*EuOrAm*/       {"Euro", BOOL, {EURO}, FORBID, UNSETABLE}
};

/* For double parisian options, the same delay must be used for lower and
 * upper barriers. The value of the delay is deduced from the one associated
 * to the Lower barrier Numfunc */

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

  if (opt->init == 0)
    {
      opt->init = 1;
      opt->nvar = 11;
      opt->nvar_setable = 4;

      pt->PayOff.Val.V_NUMFUNC_1 = &call;
      pt->Rebate.Val.V_NUMFUNC_1 = &const_Re;
      pt->LowerLimit.Val.V_NUMFUNC_1 = &const_Low;
      pt->UpperLimit.Val.V_NUMFUNC_1 = &const_Up;

      (pt->EuOrAm).Val.V_BOOL = EURO;
      (pt->OutOrIn).Val.V_BOOL = OUT;
      (pt->RebOrNo).Val.V_BOOL = NOREBATE;
      (pt->Maturity).Val.V_DATE = 1.0;

      (pt->PayOff.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 100.0;
      (pt->Rebate.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 0.0;
      (pt->LowerLimit.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 90.0;
      (pt->UpperLimit.Val.V_NUMFUNC_1)->Par[0].Val.V_PDOUBLE = 110.0;
      (pt->LowerLimit.Val.V_NUMFUNC_1)->Par[1].Val.V_SPDOUBLE = 0.01;
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      (pt->UpperLimit.Val.V_NUMFUNC_1)->Par[1].Val.V_SPDOUBLE = 0.01;

      /* test for setability */
      if ((pt->RebOrNo).Val.V_BOOL == REBATE)
        pt->Rebate.Vsetable = SETABLE;
      else
        pt->Rebate.Vsetable = UNSETABLE;

    }

  return OK;
}

MAKEOPT(ParisianDoubleCallOutEuro);
```