

[Help](#)

```

#include "hes1d_pad.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;
    };
    if ((ptOpt->MinOrElse).Val.V_BOOL == MINIMUM)
    {
        if ((ptOpt->PathDep.Val.V_NUMFUNC_2)->Par[4].Val.V_PDOUBLE > ptMod->S0.Val
        {
            Fprintf(TOSCREENANDFILE, "Minimum greater than spot!\ n");
            status += 1;
        };
    }
    if ((ptOpt->MinOrElse).Val.V_BOOL == MAXIMUM)
    {
        if ((ptOpt->PathDep.Val.V_NUMFUNC_2)->Par[4].Val.V_PDOUBLE < ptMod->S0.Val
        {
            Fprintf(TOSCREENANDFILE, "Maximum lower than spot!\ n");
            status += 1;
        };
    }
    return status;
}

extern PricingMethod MET(MC_AsianKusuoka_Heston);
extern PricingMethod MET(MC_AsianKNN_Heston);
extern PricingMethod MET(MC_AsianFunctionalQuantization_Heston);
extern PricingMethod MET(MC_AsianAlfonsi_Heston);
extern PricingMethod MET(MC_AsianKusuokaEuler_Heston);

```

```
extern PricingMethod MET(MC_Am_Asian_Alfonsi_LongstaffSchwartz_hes1d);  
extern PricingMethod MET(MC_Am_Asian_Alfonsi_AndersenBroadie_hes1d);  
extern PricingMethod MET(AP_FJM_ASIAN_HESTON);
```

```
PricingMethod *MOD_OPT(methods) [] =  
{  
    &MET(MC_AsianKNN_Heston),  
    &MET(MC_AsianFunctionalQuantization_Heston),  
    &MET(MC_AsianAlfonsi_Heston),  
    &MET(MC_AsianKusuoka_Heston),  
    &MET(MC_AsianKusuokaEuler_Heston),  
    &MET(MC_Am_Asian_Alfonsi_LongstaffSchwartz_hes1d),  
    &MET(MC_Am_Asian_Alfonsi_AndersenBroadie_hes1d),  
    &MET(AP_FJM_ASIAN_HESTON),  
    NULL  
};
```

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

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