

[Help](#)

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#include "cgmy1d_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(AP_Asian_FMMCGMY);
extern PricingMethod MET(AP_FixedAsian_FusaiMeucciCGMY);
extern PricingMethod MET(MC_CGMY_FixedLookback);
extern PricingMethod MET(MC_CGMY_FloatingLookback);
extern PricingMethod MET(MC_CGMY_FixedAsian);
extern PricingMethod MET(MC_CGMY_FloatingAsian);
extern PricingMethod MET(AP_CernyKyriakou_CGMY_FixedAsian);

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extern PricingMethod MET(AP_CernyKyriakou_CGMY_FloatingAsian);
extern PricingMethod MET(AP_FourierCosine_CGMY_FixedAsian);
extern PricingMethod MET(FFT_CGMY_FloatingLookback);
extern PricingMethod MET(FFT_CGMY_FixedLookback);
extern PricingMethod MET(AP_WH_FloatingLookback);
extern PricingMethod MET(AP_WH_FixedLookback);
PricingMethod *MOD_OPT(methods) [] =
{
    &MET(AP_Aasian_FMMCGMY),
    &MET(AP_FixedAsian_FusaiMeucciCGMY),
    &MET(MC_CGMY_FixedLookback),
    &MET(MC_CGMY_FloatingLookback),
    &MET(MC_CGMY_FloatingAsian),
    &MET(MC_CGMY_FixedAsian),
    &MET(AP_CernyKyriakou_CGMY_FixedAsian),
    &MET(AP_CernyKyriakou_CGMY_FloatingAsian),
    &MET(AP_FourierCosine_CGMY_FixedAsian),
    &MET(FFT_CGMY_FloatingLookback),
    &MET(FFT_CGMY_FixedLookback),
    &MET(AP_WH_FloatingLookback),
    &MET(AP_WH_FixedLookback),
    NULL
};
DynamicTest *MOD_OPT(tests) [] =
{
    NULL
};

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

```