

[Help](#)

```
#include "mer1d_std.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;
    };

    return status;
}

extern PricingMethod MET(CF_Call_Merton);
extern PricingMethod MET(CF_Put_Merton);
extern PricingMethod MET(AP_Carr);
extern PricingMethod MET(MC_Merton);
extern PricingMethod MET(MC_Privault);
extern PricingMethod MET(FD_ImpExp2);
extern PricingMethod MET(TR_MSS_MER);
extern PricingMethod MET(FD_AndersenAndreasen);
extern PricingMethod MET(FD_ImpExp);
extern PricingMethod MET(FD_Explicit);
extern PricingMethod MET(AP_STATICHEDGING_CARRWU);

PricingMethod *MOD_OPT(methods) [] =
{
    &MET(CF_Call_Merton),
    &MET(CF_Put_Merton),
    &MET(AP_Carr),
    &MET(MC_Merton),
    &MET(MC_Privault),
    &MET(FD_ImpExp2),
    &MET(TR_MSS_MER),
```

```
&MET(FD_AndersenAndreasen),  
&MET(FD_ImpExp),  
&MET(FD_Explicit),  
&MET(AP_STATICHEDGING_CARRWU),  
NULL  
};
```

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

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