Source | Option Family

limdisc

1 Description

Premia 18

2 Code Implementation

```
#ifndef  _LIMDISC_H
#define _LIMDISC_H

#include "optype.h"
#include "var.h"
#include "chk.h"
#include "numfunc.h"
#include "option.h"

#define TYPEOPT LIMDISC

/*Limit Option// Single barrier*/

typedef struct TYPEOPT
{
  VAR Maturity;
  VAR Limit;     /*The Limit definition:
  * starting_date is in Limit->[0],
  * final_date(always equal to maturity for this family, so useless)is in Limit-
  * frequency is in Limit->Par[2],
  * the value of the limit is in Limit->Par[3]
  * !!!!!WARNING!!!!!
  * Wether the limit is backard/forward
```

```
  * should be tested in ChkOpt
  */
  VAR PayOff;
  VAR Rebate;
  VAR OutOrIn;
  VAR DownOrUp;
  VAR RebOrNo;
  VAR EuOrAm;
  VAR PartOrTot; /*Partial Or Total limit
 * a partial limit is specified
 * by starting_date, final_date
 */
  VAR ContOrDisc;/*Continuous or Discrete:
  *   a discrete limit is specified
  *   by frequency (regular sampling)
  */
  VAR ConstLim;  /*YES for constant limit*/

} TYPEOPT;

int OPT(Get)(int user, Planning *pt_plan, Option *opt, Model *mod);
int OPT(FGet)(char **InputFile, int user, Planning *pt_plan, Option *opt, Model
int OPT(Show)(int user, Planning *pt_plan, Option *opt, Model *mod);
int OPT(Check)(int user, Planning *pt_plan, Option *opt);

#endif
```