

Help

```

#include "std2d.h"

static NumFunc_2 callmax =
{
    CallMax,
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE}, {" ", PREMIA
        _NULLTYPE, {0}, FORBID, SETABLE}},
    CHK_call
};

static TYPEOPT CallMaximumAmer =
{
    /*Maturity*/          {"Maturity", DATE, {0}, ALLOW, SETA
        BLE},
    /*PayOff*/            {"Payoff", NUMFUNC_2, {0}, FORBID, SETA
        BLE},
    /*EuOrAm*/            {"Amer", BOOL, {AMER}, FORBID, UNSETABLE
        },
};

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

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 3;
        opt->nvar_setable = 2;
        opt->HelpFilenameHint = "callmaximumamer_2d";

        pt->PayOff.Val.V_NUMFUNC_2 = &callmax;
        opt->HelpFilenameHint = "CallMaximumAmer_2d";

        (pt->EuOrAm).Val.V_BOOL = AMER;
        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->PayOff.Val.V_NUMFUNC_2)->Par[0].Val.V_PDOUBLE =
        100.;
    }
}

```

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    }  
  
    return OK;  
}  
  
MAKEOPT(CallMaximumAmer);
```

References