

```
Help
#ifndef _DOUBLIM_H
#define _DOUBLIM_H

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

#define TYPEOPT DOUBLIM

/*Limit Option// General double barrier*/

typedef struct TYPEOPT
{
    /* var_setable */
    VAR    PayOff;
    VAR    Rebate;
    VAR    LowerLimit;
    VAR    UpperLimit;
    VAR    Maturity;
    VAR    DateBetween0andMaturity ;
    /* var_fixed */
    VAR    OutOrIn;
    VAR    Parisian;
    VAR    TwoDoubleStep;
    VAR    RebOrNo;
    VAR    EuOrAm;

} 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 *mod);
int OPT(Show)(int user, Planning *pt_plan, Option *opt,
            Model *mod);
int OPT(Check)(int user, Planning *pt_plan, Option *opt);

#endif
```

References