Help

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/*-----------------------------------------------------------------*/
/*   CF approx. for caplet prices in one-factor LMM with jumps  */
/*   Algorithm of Glasserman/Merener                             */
/*                                                               */
/*-----------------------------------------------------------------*/
/*  Sonke Blunck, Premia 2005                                    */
/*-----------------------------------------------------------------*/

#include  "glassermanmerener.h"

extern "C" {
#include  "lmm_jump1d_stdi.h"

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2007+2) //The "#els
  static int CHK_OPT(AP_GM)(void *Opt, void *Mod)
  {
    return NONACTIVE;
  }
  int CALC(AP_GM)(void *Opt, void *Mod, PricingMethod *Met)
  {
    return AVAILABLE_IN_FULL_PREMIA;
  }
#else

  static int ap_glassermanmerenenr_caplet(NumFunc_1 *p, double l0, double t0, do
  {

    capletMat = capletMat - t0;
    return lmm_jump_caplet_GlassMer_pricer(tenor, capletMat, strike, l0, sigma,

  }

  int CALC(AP_GM)(void *Opt, void *Mod, PricingMethod *Met)
  {
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;

    return ap_glassermanmerenenr_caplet(ptOpt->PayOff.Val.V_NUMFUNC_1, ptMod->l0
                                        ptMod->T.Val.V_DATE,
```

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                                                ptMod->Sigma.Val.V_PDOUBLE,
                                                ptOpt->BMaturity.Val.V_DATE,
                                                ptOpt->FixedRate.Val.V_PDOUBLE,
                                                ptOpt->ResetPeriod.Val.V_DATE,
                                                &(Met->Res[0].Val.V_DOUBLE));
  }

  static int CHK_OPT(AP_GM)(void *Opt, void *Mod)
  {

    if ((strcmp(((Option *)Opt)->Name, "Caplet") == 0))
      return OK;
    else
      return WRONG;
  }

#endif //PremiaCurrentVersion
  static int MET(Init)(PricingMethod *Met, Option *Opt)
  {
    if (Met->init == 0)
      {
        Met->init = 1;
      }

    return OK;
  }

  PricingMethod MET(AP_GM) =
  {
    "AP_GlassermanMerener",
    {{" ", PREMIA_NULLTYPE, {0}, FORBID}},
    CALC(AP_GM),
    {{"Price", DOUBLE, {100}, FORBID}/*,{"Delta",DOUBLE,{100},FORBID}*/ , {" ",
    CHK_OPT(AP_GM),
    CHK_ok,
    MET(Init)
  } ;
}
```