

Source | Option Family

stdr

Premia 18

1 The Standard Family Energy Derivatives

2 Code Implementation

```
#ifndef _STDr_H
#define _STDr_H

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

#define TYPEOPT STDr

typedef struct TYPEOPT
{
    VAR    Maturity;
    VAR    Alpha;
    VAR    NumberofCreditors;
    VAR    ConstantProbabilityofDefault;
    VAR    PayOff;
    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
```

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