

[Help](#)

```
#ifndef _DOUBLIM_H
#define _DOUBLIM_H

#include "
href../../../../common/optype_h_src.pdfoptype.h"
#include "
href../../../../common/var_h_src.pdfvar.h"
#include "
href../../../../common/chk_h_src.pdfchk.h"
#include "
href../../../../common/numfunc_h_src.pdfnumfunc.h"
#include "
href../../../../common/option_h_src.pdfoption.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
int OPT(Show)(int user, Planning *pt_plan, Option *opt, Model *mod);
```

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