

[Help](#)

```
extern "C" {
#include "
href../../../../mod/variancegamma1d/variancegamma1d_std/variancegamma1d_std_h_src.p
#include "
href../../../../common/enums_h_src.pdfenums.h"
}
#include "
href../../../../common/math/levy_fd_h_src.pdfmath/levy_fd.h"
extern "C" {

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

    static int ImpExp(int am, double S0, NumFunc_1 *p, double T, double r, double

    {

        double price0, delta0;
        int flag_callput, flag_stdbarrier;
        double rebate = 0.;

        /*Construction of the model*/
        VG_measure measure(theta, sigma, kappa, dx);

        double K = p->Par[0].Val.V_DOUBLE;;
        double k = 3;
        double A1 = log(2. / 3) + T * measure.espx1 - k * sqrt(T * measure.varX1);
        double Ar = log(2.) + r * T + k * sqrt(T * measure.varX1);
        if (A1 < -30) A1 = -30;
        if (Ar > 30) Ar = 30;
        int N1 = (int)ceil(-A1 / dx);
        int Nr = (int)ceil(Ar / dx);
```

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int N = Nl + Nr;
Al = -Nl * dx;
Ar = Nr * dx;

if ((p->Compute) == &Put)
    flag_callput = 2;
else /*if ((p->Compute)==&Call)*/
    flag_callput = 1;

flag_stdbarrier = 1;

/*Price Computation*/
if (flag_scheme == 1)
    vector<double> u = price2(am, measure, flag_callput, flag_stdbarrier, r, d
else
    vector<double> u = price2c(am, measure, flag_callput, flag_stdbarrier, r,

/*Price */
*ptprice = price0;

/*Delta */
*ptdelta = delta0;

return OK;
}

int CALC(FD_ImpExp)(void *Opt, void *Mod, PricingMethod *Met)
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;
    double r, divid;

    r = log(1. + ptMod->R.Val.V_DOUBLE / 100.);
    divid = log(1. + ptMod->Divid.Val.V_DOUBLE / 100.);

    return ImpExp(ptOpt->EuOrAm.Val.V_BOOL, ptMod->S0.Val.V_PDOUBLE,
                  ptOpt->PayOff.Val.V_NUMFUNC_1, ptOpt->Maturity.Val.V_DATE - pt
}

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static int CHK_OPT(FD_ImpExp)(void *Opt, void *Mod)
{
    if ((strcmp(((Option *)Opt)->Name, "CallEuro") == 0) || (strcmp(((Option *)Opt)->Name, "PutEuro") == 0))
        return OK;

    return WRONG;
}
#endif //PremiaCurrentVersion

static int MET(Init)(PricingMethod *Met, Option *Opt)
{
    static int first = 1;

    if (first)
    {
        Met->HelpFilenameHint = "FD_ImpExp_vg";
        Met->Par[0].Val.V_PDDOUBLE = 0.001;
        Met->Par[1].Val.V_INT2 = 400;
        Met->Par[2].Val.V_ENUM.value = 1;
        Met->Par[2].Val.V_ENUM.members = &PremiaEnumExpPart;
        first = 0;
    }

    return OK;
}

PricingMethod MET(FD_ImpExp) =
{
    "FD_ImpExp",
    { {"Space Discretization Step", DOUBLE, {500}, ALLOW}, {"TimeStepNumber", INT, {100}, ALLOW}, {"Explicit Part", ENUM, {100}, ALLOW}, {" ", PREMIA_NULLTYPE, {0}, FORBID} },
    CALC(FD_ImpExp),
    {{"Price", DOUBLE, {100}, FORBID}, {"Delta", DOUBLE, {100}, FORBID}, {" ", PREMIA_NULLTYPE, {0}, FORBID} },
    CHK_OPT(FD_ImpExp),
    CHK_split,
    MET(Init)
};

```

}