

[Help](#)

```
#ifndef _PAD_H
#define _PAD_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 PAD

/*PathDep Option*/
typedef struct TYPEOPT
{
    VAR                                Maturity;
    VAR    PayOff; /* The Payoff is phi(stock,path_dep) */
    VAR    PathDep; /* The PathDep functional definition:

new_path-dep=psi(PathDep->Par,stock,time)

where:

starting_date is in PathDep->Par[0],
final_date is in PathDep->Par[1],
frequency is in PathDep->Par[2],
initial_path_dep is in PathDep->Par[3],
current_path_dep is in PathDep->Par[4]

!!!!!!WARNING!!!!!!
Wether the pathdep is backard/forward
should be tested in ChkOpt
*/

    VAR    MinOrElse; /* cf supra*/
```

```

VAR    EuOrAm;
VAR    PartOrTot; /* Partial or total pathdep:

a partial pathdep is specified
by starting_date, final_date*/

VAR    ContOrDisc; /*Continuous or Discrete:
a discrete pathdep is specified
by frequency (regular sampling) */

/* /\ *Cliquet options*\ /
* VAR Fg;
* VAR Cg;
* VAR Fl;
* VAR Cl; */

} TYPEOPT;

/*MinOrElse*/
#define MINIMUM 0
#define MAXIMUM 1
#define AVERAGE 2

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

```