

[Help](#)

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#include <stdlib.h>
#include <
href../../../../common/math/cdo/cdo_math_h_src.pdfmath.h>
#include "
href../../../../mod/rstemperedstable1d/rstemperedstable1d_lim/rstemperedstable1d_li
#include "pnl/pnl_vector.h"
#include "pnl/pnl_fft.h"
#include "
href../../../../common/math/wienerhopf_h_src.pdfmath/wienerhopf.h"

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion < (2009+2) //The "#els
static int CHK_OPT(AP_fastwhdownout)(void *Opt, void *Mod)
{
    return NONACTIVE;
}
int CALC(AP_fastwhdownout)(void *Opt, void *Mod, PricingMethod *Met)
{
    return AVAILABLE_IN_FULL_PREMIA;
}
#else
/*////////////////////////////////////*/

//=====
static int wh_tsl_downout(int am, int upordown, int ifCall, double Spot, double
                        double num, double nup, double cm, double cp,
                        double r, double divid,
                        double T, double h, double Strike1,
                        double bar, double rebate,
                        double er, long int step,
                        double *ptprice, double *ptdelta)
{
    double cnum, lpnu, lmnu, ptprice1, ptdelta1, mu, qu, om;

    if (upordown == 0)
    {
        om = lm1 < -2. ? 2. : (-lm1 + 1.) / 2.;
    }
    else
    {
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        om = lp1 > 1. ? -1. : -lp1 / 2.;
    }

    cnup = cp * pnl_tgamma(-nup);
    cnum = cm * pnl_tgamma(-num);

    lpnu = exp(nup * log(lp1));
    lmnu = exp(num * log(-lm1));

    mu = r - divid + cnup * (lpnu - exp(nup * log(lp1 + 1.0))) + cnum * (lmnu - exp(-lm1));

    qu = r + (pow(lp1, nup) - pow(lp1 + om, nup)) * cnup + (pow(-lm1, num) - pow(-lm1 + om, num)) * cnum;

    fastwienerhopf(1, mu, qu, om, am, upordown, ifCall, Spot, lm1, lp1,
                    num, nup, cnum, cnup, r, divid,
                    T, h, Strike1, bar, rebate,
                    er, step, &ptprice1, &ptdelta1);

    //Price
    *ptprice = ptprice1;
    //Delta
    *ptdelta = ptdelta1;

    return OK;
}

//=====
int CALC(AP_fastwhdownout)(void *Opt, void *Mod, PricingMethod *Met)
{
    TYPEOPT *ptOpt = (TYPEOPT *)Opt;
    TYPEMOD *ptMod = (TYPEMOD *)Mod;
    double r, divid, limit, strike, spot, rebate;

    NumFunc_1 *p;
    int res;
    int upordown;
    int ifCall;

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

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divid = log(1. + ptMod->Divid.Val.V_DOUBLE / 100.);
limit = ((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute)((ptOpt->Limit.Val.V_NUMFUNC_1)->Compute);
p = ptOpt->PayOff.Val.V_NUMFUNC_1;
strike = p->Par[0].Val.V_DOUBLE;
spot = ptMod->S0.Val.V_DOUBLE;
ifCall = ((p->Compute) == &Call);

rebate = ((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute)((ptOpt->Rebate.Val.V_NUMFUNC_1)->Compute);

if ((ptOpt->DownOrUp).Val.V_BOOL == DOWN)
    upordown = 0;
else upordown = 1;

res = wh_tsl_downout(ptOpt->EuOrAm.Val.V_BOOL, upordown, ifCall, spot, -ptMod->
    ptMod->AlphaPlus.Val.V_PDOUBLE, ptMod->AlphaMinus.Val.V_PDOUBLE,
    ptMod->CPlus.Val.V_PDOUBLE, ptMod->CMinus.Val.V_PDOUBLE,
    r, divid,
    ptOpt->Maturity.Val.V_DATE - ptMod->T.Val.V_DATE, Met->Parisian,
    limit, rebate,
    Met->Par[0].Val.V_DOUBLE, Met->Par[2].Val.V_INT2,
    &(Met->Res[0].Val.V_DOUBLE), &(Met->Res[1].Val.V_DOUBLE))

return res;
}

static int CHK_OPT(AP_fastwhdownout)(void *Opt, void *Mod)
{
    Option *ptOpt = (Option *)Opt;
    TYPEOPT *opt = (TYPEOPT *) (ptOpt->TypeOpt);

    if ((opt->OutOrIn).Val.V_BOOL == OUT)
        if ((opt->Parisian).Val.V_BOOL == FALSE)
            if ((opt->EuOrAm).Val.V_BOOL == EURO)
                return OK;

    return WRONG;
}

#endif //PremiaCurrentVersion

```

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

    if (first)
    {
        Met->Par[0].Val.V_PDOUBLE = 2.0;
        Met->Par[1].Val.V_PDOUBLE = 0.001;
        Met->Par[2].Val.V_INT2 = 100;

        first = 0;
    }
    return OK;
}

PricingMethod MET(AP_fastwhdownout) =
{
    "AP_FastWH_ts",
    { {"Scale of logprice range", DOUBLE, {100}, ALLOW},
      {"Space Discretization Step", DOUBLE, {500}, ALLOW},
      {"TimeStepNumber", INT2, {100}, ALLOW},
      {" ", PREMIA_NULLTYPE, {0}, FORBID}
    },
    CALC(AP_fastwhdownout),
    { {"Price", DOUBLE, {100}, FORBID},
      {"Delta", DOUBLE, {100}, FORBID},
      {" ", PREMIA_NULLTYPE, {0}, FORBID}
    },
    CHK_OPT(AP_fastwhdownout),
    CHK_split,
    MET(Init)
};

```