

Help

```
#ifndef _SCOTT1D_H
#define _SCOTT1D_H

#include "optype.h"
#include "var.h"

#define TYPEMOD SCOTT1D

/*1D SCOTT World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Divid;
    VAR R;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma;
    VAR Rho;
} TYPEMOD;

#endif
```

References