

Help

```
#ifndef _LMM1D_H
#define _LMM1D_H

#include "optype.h"
#include "var.h"
#include "error_msg.h"
#include "enums.h"

#define TYPEMOD LMM1D

/*1D Libor Market Model World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR NbFactors;
    VAR l0;
    VAR Sigma;
} TYPEMOD;

#endif
```

References