

[Help](#)

```
#ifndef _LMM1D_CGMY_H
#define _LMM1D_CGMY_H

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

#define TYPEMOD LMM1D_CGMY

/*1D Libor Market Model CGMY Driven SDE*/
typedef struct TYPEMOD
{
    VAR T;
    VAR l0;
    VAR Sigma;
    VAR C;
    VAR G;
    VAR M;
    VAR Y;

} TYPEMOD;

#endif
```