

[Help](#)

```
#include "ou1d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"

static int MOD(Init)(Model *model)
{
    TYPEMOD *pt = (TYPEMOD *) (model->TypeModel);

    if (model->init == 0)
    {

        model->init = 1;
        model->nvar = 0;
        pt->T.Vname = "Current Date";
        pt->T.Vtype = DATE;
        pt->T.Val.V_DATE = 0.;
        pt->T.Viter = ALLOW;
        model->nvar++;

        pt->S0.Vname = "Spot";
        pt->S0.Vtype = PDOUBLE;
        pt->S0.Val.V_PDOUBLE = 100.;
        pt->S0.Viter = ALLOW;
        model->nvar++;

        pt->R.Vname = "Annual Interest Rate";
        pt->R.Vtype = DOUBLE;
        pt->R.Val.V_DOUBLE = 10.;
        pt->R.Viter = ALLOW;
        model->nvar++;

        pt->Speed.Vname = "Speed";
        pt->Speed.Vtype = SPDOUBLE;
        pt->Speed.Val.V_SPDOUBLE = 0.301;
        pt->Speed.Viter = ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Sigma";
```

```
pt->Sigma.Vtype = SPDOUBLE;
pt->Sigma.Val.V_SPDOUBLE = 0.334;
pt->Sigma.Viter = ALLOW;
model->nvar++;

pt->a1.Vname = "a1";
pt->a1.Vtype = SPDOUBLE;
pt->a1.Val.V_SPDOUBLE = 100;
pt->a1.Viter = ALLOW;
model->nvar++;

pt->a2.Vname = "a2";
pt->a2.Vtype = SPDOUBLE;
pt->a2.Val.V_SPDOUBLE = 1;
pt->a2.Viter = ALLOW;
model->nvar++;

pt->a3.Vname = "a3";
pt->a3.Vtype = SPDOUBLE;
pt->a3.Val.V_SPDOUBLE = 1;
pt->a3.Viter = ALLOW;
model->nvar++;

model->HelpFilenameHint = "OU1D";

}

return OK;
}

TYPEMOD ou1d;
MAKEMOD(ou1d);
```