

## Help

```
#include "lmm1d.h"
#include "chk.h"
#include "model.h"

extern char *path_sep;

static PremiaEnumMember nbfact_members[] =
{
    {"1: Flat Volatility", 1},
    {"2: Second Volatility factor", 2},
    { NULL, NULLINT}
};

static DEFINE_ENUM(nbfact, nbfact_members);

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 = 0.0;
        pt->T.Viter = ALLOW;
        model->nvar++;

        pt->NbFactors.Vname = "Number of Factors";
        pt->NbFactors.Vtype = ENUM;
        pt->NbFactors.Val.V_ENUM.value = 1;
        pt->NbFactors.Val.V_ENUM.members = &nbfact;
        pt->NbFactors.Viter = ALLOW;
        model->nvar++;

        pt->l0.Vname = "Flat Initial Libor Rates";
        pt->l0.Vtype = PDOUBLE;
        pt->l0.Val.V_PDOUBLE = 0.05;
```

```
    pt->l0.Viter = ALLOW;
    model->nvar++;

    pt->Sigma.Vname = "Flat Volatility Libor Rates";
    pt->Sigma.Vtype = PDOUBLE;
    pt->Sigma.Val.V_PDOUBLE = 0.2;
    pt->Sigma.Viter = ALLOW;
    model->nvar++;

}
return OK;
}
TYPEMOD LMM1d;
MAKEMOD(LMM1d);
```