

[Help](#)

```
#include "locvolhw1d.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->csi.Vname = "csi";
        pt->csi.Vtype = PDOUBLE;
        pt->csi.Val.V_PDOUBLE = 0.007;
        pt->csi.Viter = ALLOW;
        model->nvar++;

        pt->kappa.Vname = "kappa";
        pt->kappa.Vtype = PDOUBLE;
        pt->kappa.Val.V_PDOUBLE = 0.01;
        pt->kappa.Viter = ALLOW;
        model->nvar++;

        pt->v.Vname = "v";
        pt->v.Vtype = PDOUBLE;
```

```
    pt->v.Val.V_PDOUBLE = 0.2;
    pt->v.Viter = ALLOW;
    model->nvar++;

    pt->beta.Vname = "beta";
    pt->beta.Vtype = PDOUBLE;
    pt->beta.Val.V_PDOUBLE = 0.8;
    pt->beta.Viter = ALLOW;
    model->nvar++;

    pt->rho.Vname = "rho";
    pt->rho.Vtype = RGDOUBLEM11;
    pt->rho.Val.V_RGDOUBLEM11 = 0.15;
    pt->rho.Viter = ALLOW;
    model->nvar++;

    pt->f0t.Vname = "Forward rate";
    pt->f0t.Vtype = PDOUBLE;
    pt->f0t.Val.V_PDOUBLE = 0.02;
    pt->f0t.Viter = ALLOW;
    model->nvar++;

}

return OK;
}

TYPEMOD locvolhw1d;
MAKEMOD(locvolhw1d);
```