

[Help](#)

```
#ifndef _VARSWAP3D_H
#define _VARSWAP3D_H

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

#define TYPEMOD VARSWAP3D

typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Divid;
    VAR R;
    VAR V0;
    VAR Beta;
    VAR MeanReversion;
    VAR Rho;
} TYPEMOD;

#endif
```

References