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```
#include "local_vol.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->S0.Vname = "Spot";
        pt->S0.Vtype = PDOUBLE;
        pt->S0.Val.V_PDOUBLE = 100.55;
        pt->S0.Viter = ALLOW;
        model->nvar++;

        pt->Interest.Vname = "Annual Interest Rate";
        pt->Interest.Vtype = PDOUBLE;
        pt->Interest.Val.V_PDOUBLE = 5;
        pt->Interest.Viter = ALLOW;
        model->nvar++;

        pt->Eta.Vname = "Fractional Loss";
        pt->Eta.Vtype = PDOUBLE;
        pt->Eta.Val.V_PDOUBLE = 1;
        pt->Eta.Viter = ALLOW;
        model->nvar++;

        pt->Divid.Vname = "Annual Dividend Rate";
        pt->Divid.Vtype = PDOUBLE;
        pt->Divid.Val.V_PDOUBLE = 0.;
        pt->Divid.Viter = ALLOW;
        model->nvar++;

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

```
        pt->Sigma.Vtype = PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE = 0.2;
        pt->Sigma.Viter = ALLOW;
        model->nvar++;
    }

    return OK;
}

TYPEMOD local_vol;
MAKEMOD(local_vol);
```