

[Help](#)

```
#include "jarrowyildirim1d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"

extern char *path_sep;

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->IO.Vname = "Current CPI";
        pt->IO.Vtype = PDOUBLE;
        pt->IO.Val.V_PDOUBLE = 0.04;
        pt->IO.Viter = ALLOW;
        model->nvar++;

        pt->an.Vname = "Volatility Parameter a Nominal";
        pt->an.Vtype = PDOUBLE;
        pt->an.Val.V_PDOUBLE = 0.07676;
        pt->an.Viter = ALLOW;
        model->nvar++;

        pt->ar.Vname = "Volatility Parameter a Creal";
        pt->ar.Vtype = PDOUBLE;
        pt->ar.Val.V_PDOUBLE = 1.057;
        pt->ar.Viter = ALLOW;
```

```
model->nvar++;

pt->sigman.Vname = "Volatility Parameter sigma Nominal";
pt->sigman.Vtype = PDOUBLE;
pt->sigman.Val.V_PDOUBLE = 0.007;
pt->sigman.Viter = ALLOW;
model->nvar++;

pt->sigmar.Vname = "Volatility Parameter sigma Creal";
pt->sigmar.Vtype = PDOUBLE;
pt->sigmar.Val.V_PDOUBLE = 0.0111;
pt->sigmar.Viter = ALLOW;
model->nvar++;

pt->sigma_cpi.Vname = "Volatility of CPI";
pt->sigma_cpi.Vtype = PDOUBLE;
pt->sigma_cpi.Val.V_PDOUBLE = 0.038;
pt->sigma_cpi.Viter = ALLOW;
model->nvar++;

pt->Rhonr.Vname = "Rho Nominal Creal";
pt->Rhonr.Vtype = DOUBLE;
pt->Rhonr.Val.V_DOUBLE = -0.11;
pt->Rhonr.Viter = ALLOW;
model->nvar++;

pt->Rhoncpi.Vname = "Rho Nominal CPI";
pt->Rhoncpi.Vtype = DOUBLE;
pt->Rhoncpi.Val.V_DOUBLE = 0.;
pt->Rhoncpi.Viter = ALLOW;
model->nvar++;

pt->Rhorcpi.Vname = "Rho Creal CPI";
pt->Rhorcpi.Vtype = DOUBLE;
pt->Rhorcpi.Val.V_DOUBLE = 0.0932;
pt->Rhorcpi.Viter = ALLOW;
model->nvar++;

}
```

```
    return OK;
}

TYPEMOD JarrowYildirim1d;

MAKEMOD(JarrowYildirim1d);
```