

[Help](#)

```
#include "rskou1d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"
#include "premia_obj.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->Transition_probabilities.Vname = "Transition probabilities";
        pt->Transition_probabilities.Vtype = FILENAME;
        pt->Transition_probabilities.Val.V_INT = 0;
        pt->Transition_probabilities.Viter = FORBID;
        pt->Transition_probabilities.Vsetable = SETABLE;

        model->nvar++;
        if ((pt->Transition_probabilities.Val.V_FILENAME = malloc(sizeof(char) * M
            return MEMORY_ALLOCATION_FAILURE;
        sprintf(pt->Transition_probabilities.Val.V_FILENAME, "%s%sKOU_Transition_p

    }
```

```
    return OK;
}

TYPEMOD RSKou1dim;

MAKEMOD(RSKou1dim);
```