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black_cox_extended

1 Description

Description of this model is given in [there](#).

2 Code Implementation

```
#ifndef _BLACK_COX_EXTENDED_H
#define _BLACK_COX_EXTENDED_H

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

#define TYPEMOD BLACK_COX_EXTENDED

/* BLACK_COX_EXTENDED World */
typedef struct TYPEMOD
{
    VAR S0;
    VAR R;
    VAR Sigma;
    VAR L;
    VAR alpha;
    VAR mu;
} TYPEMOD;

#endif
```

References