

```

Help
//////////VAR and CTE//////////
#include "stdr.h"

static TYPEOPT VaRisk =
{
    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    {"Strike", PDOUBLE, {100}, ALLOW, SETABLE},
    {"Alpha", PDOUBLE, {100}, ALLOW, SETABLE},
    {"Number of Creditors", PINT, {100}, IRRELEVANT, UNSETABLE},
    {"Constant Probability of Default", RGDOUBLE, {10}, IRRELEVANT, UNSETABLE},
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 5;
        opt->nvar_setable = 3;

        (pt->Maturity).Val.V_DATE = 1.0;
        (pt->Strike).Val.V_PDOUBLE = 100.0;
        (pt->NumberofCreditors).Val.V_PINT = 100;
    }

    return OK;
}

MAKEOPT(VaRisk);

```

References