

```

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

static TYPEOPT CreditVaRisk =
{
    {"Maturity", DATE, {0}, IRRELEVANT, UNSETABLE},
    {"Strike", PDOUBLE, {100}, IRRELEVANT, UNSETABLE},
    {"Confidence Level", RGDOUBLE, {100}, ALLOW, SETABLE},
    {"Number of Borrowers", PINT, {100}, ALLOW, SETABLE},
    {"Constant Probability of Default", RGDOUBLE, {10}, ALLOW
    , SETABLE},
};

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;

        opt->HelpFilenameHint = "credit_varisk";
        (pt->NumberOfCreditors).Val.V_PINT = 100;
        (pt->ConstantProbabilityofDefault).Val.V_RGDOUBLE = 0
        .0021;
        (pt->Alpha).Val.V_RGDOUBLE = 0.999;
    }

    return OK;
}

MAKEOPT(CreditVaRisk);

```

References