

[Help](#)

```
#include "temperedstable1d.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.;
        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->Mu.Vname = "Trend";
        pt->Mu.Vtype = DOUBLE;
        pt->Mu.Val.V_DOUBLE = 0.;
        pt->Mu.Viter = ALLOW;
        model->nvar++;

        pt->Divid.Vname = "Annual Dividend Rate";
        pt->Divid.Vtype = DOUBLE;
        pt->Divid.Val.V_DOUBLE = 0.;
        pt->Divid.Viter = ALLOW;
        model->nvar++;
    }
}
```

```
pt->R.Vname = "Annual Interest Rate";
pt->R.Vtype = DOUBLE;
pt->R.Val.V_DOUBLE = 10.;
pt->R.Viter = ALLOW;
model->nvar++;
```

```
pt->AlphaPlus.Vname = "AlphaPlus";
pt->AlphaPlus.Vtype = RGDOUBLE02;
pt->AlphaPlus.Val.V_RGDOUBLE02 = 0.5;
pt->AlphaPlus.Viter = ALLOW;
model->nvar++;
```

```
pt->AlphaMinus.Vname = "AlphaMinus";
pt->AlphaMinus.Vtype = RGDOUBLE02;
pt->AlphaMinus.Val.V_RGDOUBLE02 = 0.5;
pt->AlphaMinus.Viter = ALLOW;
model->nvar++;
```

```
pt->LambdaPlus.Vname = "LambdaPlus";
pt->LambdaPlus.Vtype = RGDOUBLE1;
pt->LambdaPlus.Val.V_RGDOUBLE1 = 6.;
pt->LambdaPlus.Viter = ALLOW;
model->nvar++;
```

```
pt->LambdaMinus.Vname = "LambdaMinus";
pt->LambdaMinus.Vtype = SPDOUBLE;
pt->LambdaMinus.Val.V_SPDOUBLE = 4.;
pt->LambdaMinus.Viter = ALLOW;
model->nvar++;
```

```
pt->CPlus.Vname = "CPlus";
pt->CPlus.Vtype = PDOUBLE;
pt->CPlus.Val.V_PDOUBLE = 1.;
pt->CPlus.Viter = ALLOW;
model->nvar++;
```

```
pt->CMinus.Vname = "Cminus";
pt->CMinus.Vtype = PDOUBLE;
pt->CMinus.Val.V_PDOUBLE = 1.;
pt->CMinus.Viter = ALLOW;
```

```
        model->nvar++;  
  
    }  
  
    return OK;  
}  
  
TYPEMOD TemperedStable1dim;  
  
MAKEMOD(TemperedStable1dim);
```