

Help

```
#include "variancegamma2d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.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->S01.Vname = "Spot 1";
        pt->S01.Vtype = PDOUBLE;
        pt->S01.Val.V_PDOUBLE = 100.;
        pt->S01.Viter = ALLOW;
        model->nvar++;

        pt->S02.Vname = "Spot 2";
        pt->S02.Vtype = PDOUBLE;
        pt->S02.Val.V_PDOUBLE = 100.;
        pt->S02.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->ap.Vname = "a+";
        pt->ap.Vtype = PDOUBLE;
```

```
pt->ap.Val.V_PDOUBLE = 20.4499;
pt->ap.Viter = ALLOW;
model->nvar++;

pt->am.Vname = "a-";
pt->am.Vtype = PDOUBLE;
pt->am.Val.V_PDOUBLE = 24.4499;
pt->am.Viter = ALLOW;
model->nvar++;

pt->lambda.Vname = "lambda";
pt->lambda.Vtype = PDOUBLE;
pt->lambda.Val.V_PDOUBLE = 10.;
pt->lambda.Viter = ALLOW;
model->nvar++;

pt->alpha.Vname = "alpha";
pt->alpha.Vtype = RGDOUBLE;
pt->alpha.Val.V_RGDOUBLE = 0.4;
pt->alpha.Viter = ALLOW;
model->nvar++;

}

return OK;
}

TYPEMOD variancegamma2d;
MAKEMOD(variancegamma2d);
```