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hes4over2

1 Description

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

2 Code Implementation

```
#ifndef _HES4over2_H
#define _HES4over2_H

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

#define TYPEMOD HES4over2

/*1D HESTON 4/2 World*/

typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Divid;
    VAR R;
    VAR a;
    VAR b;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma;
    VAR Rho;
```

```
} TYPEMOD;
```

```
#endif
```