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```
#ifndef _LMM_JUMP1D_H
#define _LMM_JUMP1D_H

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

#define TYPEMOD LMM_JUMP1D

/*1D Libor Market Model World with Jumps*/
typedef struct TYPEMOD
{
    VAR T;
    VAR l0;
    VAR Sigma;

} TYPEMOD;

#endif
```

References