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mrc30d

1 Description

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

2 Code Implementation

```
#ifndef _MRC30D_H
#define _MRC30D_H

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

#define TYPEMOD MRC30D

/* MRC30D World */
typedef struct TYPEMOD
{
    VAR Size;
    VAR T;
    VAR R;
    VAR kappa;
    VAR eta;
    VAR gama;
    VAR a;
    VAR InitialStocksWeights;
    VAR LocalVolatilities;
    VAR Basket_Correlation;
    VAR BasketLocalVolatility;
} TYPEMOD;
```

#endif

References