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```
#include "nig1fact1d.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->S0.Vname = "Initial Forward Price";
        pt->S0.Vtype = PDOUBLE;
        pt->S0.Val.V_PDOUBLE = 100.;
        pt->S0.Viter = ALLOW;
        model->nvar++;

        pt->R.Vname = "Annual Interest Rate";
        pt->R.Vtype = DOUBLE;
        pt->R.Val.V_DOUBLE = 5.;
        pt->R.Viter = ALLOW;
        model->nvar++;

        pt->alpha.Vname = "alpha";
        pt->alpha.Vtype = SPDOUBLE;
        pt->alpha.Val.V_SPDOUBLE = 15.81;
        pt->alpha.Viter = ALLOW;
        model->nvar++;

        pt->beta.Vname = "beta";
        pt->beta.Vtype = DOUBLE;
        pt->beta.Val.V_DOUBLE = -1.581;
```

```
pt->beta.Viter = ALLOW;
model->nvar++;

pt->delta.Vname = "delta";
pt->delta.Vtype = SPDOUBLE;
pt->delta.Val.V_SPDOUBLE = 15.57;
pt->delta.Viter = ALLOW;
model->nvar++;

pt->mu.Vname = "mu";
pt->mu.Vtype = SPDOUBLE;
pt->mu.Val.V_SPDOUBLE = 1.56;
pt->mu.Viter = ALLOW;
model->nvar++;

pt->Sigma.Vname = "Sigma";
pt->Sigma.Vtype = SPDOUBLE;
pt->Sigma.Val.V_SPDOUBLE = 0.5747;
pt->Sigma.Viter = ALLOW;
model->nvar++;

pt->lambda.Vname = "lambda";
pt->lambda.Vtype = SPDOUBLE;
pt->lambda.Val.V_SPDOUBLE = 3;
pt->lambda.Viter = ALLOW;
model->nvar++;
}

return OK;
}

TYPEMOD nig1fact1d;
MAKEMOD(nig1fact1d);
```