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```
#ifndef _LMM1D_CGMY_H
#define _LMM1D_CGMY_H

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

#define TYPEMOD LMM1D_CGMY

/*1D Libor Market Model CGMY Driven SDE*/
typedef struct TYPEMOD
{
    VAR T;
    VAR l0;
    VAR Sigma;
    VAR C;
    VAR G;
    VAR M;
    VAR Y;
} TYPEMOD;

#endif
```

References