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```
#ifndef _LMM_HESTON1D_H
#define _LMM_HESTON1D_H

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

#define TYPEMOD LMM_HESTON1D

/*1D Libor Market Model Stochastic Volatility World: with 1
   or 2 factor*/
typedef struct TYPEMOD
{
    VAR T;
    VAR NbFactors;
    VAR l0;
    VAR Sigma;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma2;
    VAR Rho1;
    VAR Rho2;
} TYPEMOD;

#endif
```

## References