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nonpar1d

1 Description

Non parametric model. Description of this model is given in [there](#)

2 Code Implementation

```
#ifndef _NonPar1D_H
#define _NonPar1D_H

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

#define TYPEMOD NONPAR1D

/*1D Non Parametric World*/
typedef struct TYPEMOD
{
    VAR SO;
    VAR SO_volindex;
    VAR R;
    VAR implied_volatility;
    VAR option_prices;
} TYPEMOD;

#endif
```

References