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```
#ifndef _KouModel_H
#define _KouModel_H

#include "math/ImportanceSampling_jl/src/Model.hpp"
#include "pnl/pnl_matrix.h"

class KouModel : public JumpModel
{
public:
    /**
     * jumpsMat are double exponential
     */
    PnlVect *lambda_p; /*!< exponential parameter for the positive jumps */
    PnlVect *lambdaMatrix; /*!< exponential parameter for the negative jumps */
    PnlVect *proba; /*!< probability of a positive jump */

    KouModel();
    KouModel(const Param &P);
    void print() const;

    ~KouModel();

protected:
    virtual void pathMu_aux(PnlRng *rng, const PnlVect *mu);
    virtual void pathMuFull_aux(PnlRng *rng, const PnlVect *mu);
};

#endif
```