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```
#ifndef _DOUBLEHES1D_H
#define _DOUBLEHES1D_H

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

#define TYPEMOD DOUBLEHES1D

/* DOUBLEHES1D World */
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Divid;
    VAR R;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma;
    VAR Sigma0V;
    VAR MeanReversionV;
    VAR LongRunVarianceV;
    VAR SigmaV;
    VAR Rho;
    VAR RhoSV2;
    //VAR RhoVV;
} TYPEMOD;

#endif
```

References