

## [Help](#)

```
#ifndef _COPULA_H
#define _COPULA_H

#include "
href../../../../common/optype_h_src.pdfoptype.h"
#include "
href../../../../common/var_h_src.pdfvar.h"
#include "
href../../../../common/error_msg_h_src.pdferror_msg.h"
#include "
href../../../../common/enums_h_src.pdfenums.h"

#define TYPEMOD COPULA

/* Copula model for CDO */

typedef struct TYPEMOD
{
    VAR Ncomp; /* number of companies */
    VAR r; /* interest rate */
    VAR t_copula; /* type of copula */
    VAR t_intensity; /* type of intensity */
    VAR t_recovery; /* Recovery */
} TYPEMOD;

#endif
```