

variancegamma2d

1 Description

Description of the model is given in [there](#)

2 Code Implementation

```
#ifndef _VARIANCEGAMMA2D_H
#define _VARIANCEGAMMA2D_H

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

#define TYPEMOD VARIANCEGAMMA2D

/* VARIANCEGAMMA2D World */
typedef struct TYPEMOD
{
    VAR T;
    VAR S01;
    VAR S02;
    VAR R;
    VAR ap;
    VAR am;
    VAR lambda;
    VAR alpha;
} TYPEMOD;

#endif
```