

[Help](#)

```
#ifndef _LMM1D_H
#define _LMM1D_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 LMM1D

/*1D Libor Market Model World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR NbFactors;
    VAR l0;
    VAR Sigma;
} TYPEMOD;

#endif
```