

## [Help](#)

```
#include "
href../../mod/nig1fact1d/nig1fact1d_h_src.pdfnig1fact1d.h"
#include "
href../../common/chk_h_src.pdfchk.h"
#include "
href../../common/error_msg_h_src.pdferror_msg.h"
#include "
href../../mod/hes1d/hes1d_pad/model_h_src.pdfmodel.h"
static int MOD(Init)(Model *model)
{
    TYPEMOD *pt = (TYPEMOD *) (model->TypeModel);

    if (model->init == 0)
    {
        model->init = 1;
        model->nvar = 0;
        pt->T.Vname = "Current Date";
        pt->T.Vtype = DATE;
        pt->T.Val.V_DATE = 0.;
        pt->T.Viter = ALLOW;
        model->nvar++;

        pt->S0.Vname = "Initial Forward Price";
        pt->S0.Vtype = PDOUBLE;
        pt->S0.Val.V_PDOUBLE = 100.;
        pt->S0.Viter = ALLOW;
        model->nvar++;

        pt->R.Vname = "Annual Interest Rate";
        pt->R.Vtype = DOUBLE;
        pt->R.Val.V_DOUBLE = 5.;
        pt->R.Viter = ALLOW;
        model->nvar++;

        pt->alpha.Vname = "alpha";
        pt->alpha.Vtype = SPDOUBLE;
        pt->alpha.Val.V_SPDOUBLE = 15.81;
        pt->alpha.Viter = ALLOW;
        model->nvar++;
```

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    pt->beta.Vname = "beta";
    pt->beta.Vtype = DOUBLE;
    pt->beta.Val.V_DOUBLE = -1.581;
    pt->beta.Viter = ALLOW;
    model->nvar++;

    pt->delta.Vname = "delta";
    pt->delta.Vtype = SPDOUBLE;
    pt->delta.Val.V_SPDOUBLE = 15.57;
    pt->delta.Viter = ALLOW;
    model->nvar++;

    pt->mu.Vname = "mu";
    pt->mu.Vtype = SPDOUBLE;
    pt->mu.Val.V_SPDOUBLE = 1.56;
    pt->mu.Viter = ALLOW;
    model->nvar++;

    pt->Sigma.Vname = "Sigma";
    pt->Sigma.Vtype = SPDOUBLE;
    pt->Sigma.Val.V_SPDOUBLE = 0.5747;
    pt->Sigma.Viter = ALLOW;
    model->nvar++;

    pt->lambda.Vname = "lambda";
    pt->lambda.Vtype = SPDOUBLE;
    pt->lambda.Val.V_SPDOUBLE = 3;
    pt->lambda.Viter = ALLOW;
    model->nvar++;
}

return OK;
}

TYPEMOD nig1fact1d;
MAKEMOD(nig1fact1d);

```