

[Help](#)

```
#ifndef _LMM_HESTON1D_H
#define _LMM_HESTON1D_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 LMM_HESTON1D

/*1D Libor Market Model Stochastic Volatility World: with 1 or 2 factor*/
typedef struct TYPEMOD
{
    VAR T;
    VAR NbFactors;
    VAR l0;
    VAR Sigma;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma2;
    VAR Rho1;
    VAR Rho2;
} TYPEMOD;

#endif
```