

[Help](#)

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#include "
href../../mod/bs2d/bs2d_h_src.pdfbs2d.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"

extern char *path_sep;

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->S01.Vname = "Spot 1";
        pt->S01.Vtype = PDOUBLE;
        pt->S01.Val.V_PDOUBLE = 100.;
        pt->S01.Viter = ALLOW;
        model->nvar++;

        pt->Mu1.Vname = "Trend 1";
        pt->Mu1.Vtype = DOUBLE;
        pt->Mu1.Val.V_DOUBLE = 0.;
        pt->Mu1.Viter = ALLOW;
        model->nvar++;

        pt->Sigma1.Vname = "Volatility 1";
        pt->Sigma1.Vtype = PDOUBLE;
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pt->Sigma1.Val.V_PDOUBLE = 0.2;
pt->Sigma1.Viter = ALLOW;
model->nvar++;

pt->Divid1.Vname = "Annual Dividend Rate 1";
pt->Divid1.Vtype = DOUBLE;
pt->Divid1.Val.V_DOUBLE = 0.;
pt->Divid1.Viter = ALLOW;
model->nvar++;

pt->S02.Vname = "Spot 2";
pt->S02.Vtype = PDOUBLE;
pt->S02.Val.V_PDOUBLE = 100.;
pt->S02.Viter = ALLOW;
model->nvar++;

pt->Mu2.Vname = "Trend 2";
pt->Mu2.Vtype = DOUBLE;
pt->Mu2.Val.V_DOUBLE = 0.;
pt->Mu2.Viter = ALLOW;
model->nvar++;

pt->Sigma2.Vname = "Volatility 2";
pt->Sigma2.Vtype = PDOUBLE;
pt->Sigma2.Val.V_PDOUBLE = 0.2;
pt->Sigma2.Viter = ALLOW;
model->nvar++;

pt->Divid2.Vname = "Annual Dividend Rate 2";
pt->Divid2.Vtype = DOUBLE;
pt->Divid2.Val.V_DOUBLE = 0.;
pt->Divid2.Viter = ALLOW;
model->nvar++;

pt->Rho.Vname = "Correlation";
pt->Rho.Vtype = RGDOUBLEM11;
pt->Rho.Val.V_RGDOUBLEM11 = 0.;
pt->Rho.Viter = ALLOW;
model->nvar++;

pt->R.Vname = "Annual Interest Rate";

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        pt->R.Vtype = DOUBLE;
        pt->R.Val.V_DOUBLE = 5.0;
        pt->R.Viter = ALLOW;
        model->nvar++;
    }

    return OK;
}

TYPEMOD BlackScholes2dim;

MAKEMOD(BlackScholes2dim);
```