

## [Help](#)

```
#include "
href../../mod/garch1d/garch1d_h_src.pdfgarch1d.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 = "Spot";
        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 = 10.;
        pt->R.Viter = ALLOW;
        model->nvar++;

        pt->alpha0.Vname = "alpha0";
        pt->alpha0.Vtype = DOUBLE;
        pt->alpha0.Val.V_DOUBLE = 0.00001;
        pt->alpha0.Viter = ALLOW;
```

```

model->nvar++;

pt->alpha1.Vname = "alpha1";
pt->alpha1.Vtype = DOUBLE;
pt->alpha1.Val.V_DOUBLE = 0.2;
pt->alpha1.Viter = ALLOW;
model->nvar++;

pt->lambda.Vname = "lambda";
pt->lambda.Vtype = DOUBLE;
pt->lambda.Val.V_DOUBLE = 0.01;
pt->lambda.Viter = ALLOW;
model->nvar++;

pt->beta1.Vname = "beta1";
pt->beta1.Vtype = DOUBLE;
pt->beta1.Val.V_DOUBLE = 0.7;
pt->beta1.Viter = ALLOW;
model->nvar++;

}

return OK;
}

TYPEMOD garch1d;
MAKEMOD(garch1d);

```