

## [Help](#)

```
#include "
href../../mod/roughbergomi2d/roughbergomi2d_h_src.pdfroughbergomi2d.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->sigma0.Vname = "Forward Variance Rate";
        pt->sigma0.Vtype = PDOUBLE;
        pt->sigma0.Val.V_PDOUBLE = 0.07;
        pt->sigma0.Viter = ALLOW;
        model->nvar++;

        pt->sigma.Vname = "Vol of Vol";
        pt->sigma.Vtype = PDOUBLE;
        pt->sigma.Val.V_PDOUBLE = 2.2;
        pt->sigma.Viter = ALLOW;
        model->nvar++;
    }
}
```

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    pt->rho.Vname = "Correlation";
    pt->rho.Vtype = RGDOUBLEM11;
    pt->rho.Val.V_RGDOUBLEM11 = -0.9;
    pt->rho.Viter = ALLOW;
    model->nvar++;

    pt->H.Vname = "Hurst parameter";
    pt->H.Vtype = RGDOUBLEM11;
    pt->H.Val.V_RGDOUBLEM11 = 0.07;
    pt->H.Viter = ALLOW;
    model->nvar++;

}

return OK;
}

TYPEMOD roughbergomi2d;
MAKEMOD(roughbergomi2d);

```