

## [Help](#)

```
#include "
href../../mod/lmm_jump1d/lmm_jump1d_h_src.pdf lmm_jump1d.h"
#include "
href../../common/chk_h_src.pdf chk.h"
#include "
href../../mod/hes1d/hes1d_pad/model_h_src.pdf model.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 = 0.0;
        pt->T.Viter = ALLOW;
        model->nvar++;

        pt->l0.Vname = "Flat Initial Libor Rates";
        pt->l0.Vtype = PDOUBLE;
        pt->l0.Val.V_PDOUBLE = 0.05;
        pt->l0.Viter = ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Flat Volatility Libor Rates";
        pt->Sigma.Vtype = PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE = 0.2;
        pt->Sigma.Viter = ALLOW;
        model->nvar++;

    }
    return OK;
}
```

```
}  
TYPEMOD LMM_JUMP1d;  
MAKEMOD(LMM_JUMP1d);
```