

# hhw4d

## 1 Description

Description of the model is given in [there](#)

## 2 Code Implementation

```
#ifndef _HHW4D_H
#define _HHW4D_H

#include "optype.h"
#include "var.h"
#include "error_msg.h"

#define TYPEMOD HHW4D

/*HHW4D World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR r;
    VAR MeanReversion;
    VAR x0;
    VAR kappa;
    VAR sigma;
    VAR rho;
} TYPEMOD;

#endif
```