

[Help](#)

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#include "
href../../mod/locvolhw1d/locvolhw1d_h_src.pdflocvolhw1d.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->csi.Vname = "csi";
        pt->csi.Vtype = PDOUBLE;
        pt->csi.Val.V_PDOUBLE = 0.007;
        pt->csi.Viter = ALLOW;
        model->nvar++;

        pt->kappa.Vname = "kappa";
        pt->kappa.Vtype = PDOUBLE;
        pt->kappa.Val.V_PDOUBLE = 0.01;
        pt->kappa.Viter = ALLOW;
```

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model->nvar++;

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

pt->beta.Vname = "beta";
pt->beta.Vtype = PDOUBLE;
pt->beta.Val.V_PDOUBLE = 0.8;
pt->beta.Viter = ALLOW;
model->nvar++;

pt->rho.Vname = "rho";
pt->rho.Vtype = RGDOUBLEM11;
pt->rho.Val.V_RGDOUBLEM11 = 0.15;
pt->rho.Viter = ALLOW;
model->nvar++;

pt->f0t.Vname = "Forward rate";
pt->f0t.Vtype = PDOUBLE;
pt->f0t.Val.V_PDOUBLE = 0.02;
pt->f0t.Viter = ALLOW;
model->nvar++;

}

return OK;
}

TYPEMOD locvolhw1d;
MAKEMOD(locvolhw1d);

```