

mer1dlocvol

1 Description

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

2 Code Implementation

```
#ifndef _MER1DLOCVOL_H
#define _MER1DLOCVOL_H

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

#define TYPEMOD MER1DLOCVOL

/*1D Merton Loc Vol World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Mu;
    VAR Divid;
    VAR R;
    VAR Lambda;
    VAR Mean;
    VAR Variance;
    VAR beta;
    VAR vega;
} TYPEMOD;
```

#endif