

[Help](#)

```
#ifndef _RSKOU1D_H
#define _RSKOU1D_H

#include "
href../../common/optype_h_src.pdfoptype.h"
#include "
href../../common/var_h_src.pdfvar.h"
#include "
href../../common/error_msg_h_src.pdferror_msg.h"

#define TYPEMOD RSKOU1D

/*1D Regime Switching Kou World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Transition_probabilities;
} TYPEMOD;

#endif
```