

[Help](#)

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#include "
href../../mod/guyon1d/guyon1d_h_src.pdfguyon1d.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->sigmalower.Vname = "Sigma Lower";
        pt->sigmalower.Vtype = DOUBLE;
        pt->sigmalower.Val.V_DOUBLE = 0.08;
        pt->sigmalower.Viter = ALLOW;
        model->nvar++;

        pt->sigmaupper.Vname = "Sigma Upper";
        pt->sigmaupper.Vtype = DOUBLE;
        pt->sigmaupper.Val.V_DOUBLE = 0.32;
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    pt->sigmaupper.Viter = ALLOW;
    model->nvar++;

    pt->sigmadupire.Vname = "Sigma Loc Vol (BS)";
    pt->sigmadupire.Vtype = DOUBLE;
    pt->sigmadupire.Val.V_DOUBLE = 0.2;
    pt->sigmadupire.Viter = ALLOW;
    model->nvar++;

    pt->nmonit.Vname = "Number of Frequency of Monitoring";
    pt->nmonit.Vtype = INT;
    pt->nmonit.Val.V_INT = 12;
    pt->nmonit.Viter = ALLOW;
    model->nvar++;

    model->HelpFilenameHint = "GUYON1D";
    }

    return OK;
}

TYPEMOD Guyon1dim;
MAKEMOD(Guyon1dim);

```