

dynamic

1 Description

Description of these dynamic models is given in [there](#),

2 Code Implementation

```
#ifndef _DYNAMIC
#define _DYNAMIC

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

#define TYPEMOD DYNAMIC

/* Copula model for CDO */

typedef struct TYPEMOD
{
    VAR Ncomp; /* number of companies */
    VAR r; /* interest rate */
    VAR Recovery; /* Recovery */
} TYPEMOD;

#endif
```