

hes1d_default

1 Description

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

2 Code Implementation

```
#ifndef _HES1D_DEFAULT_H
#define _HES1D_DEFAULT_H

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

#define TYPEMOD HES1D_DEFAULT

/*1D HESTON DEFAULT World*/

typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Divid;
    VAR R;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma;
    VAR Rho;
    VAR Intensity;
    VAR Recovery;
```

```
} TYPEMOD;
```

```
#endif
```