

[Help](#)

```
#include "
href../../mod/sabr1d/sabr1d_h_src.pdfsabr1d.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"

extern char *path_sep;

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->Sigma0.Vname = "Sigma0";
        pt->Sigma0.Vtype = DOUBLE;
        pt->Sigma0.Val.V_DOUBLE = 0.4;
        pt->Sigma0.Viter = ALLOW;
        model->nvar++;

        pt->Beta.Vname = "Sabr Exponent";
```

```

    pt->Beta.Vtype = DOUBLE;
    pt->Beta.Val.V_DOUBLE = 0.4;
    pt->Beta.Viter = ALLOW;
    model->nvar++;

    pt->Sigma.Vname = "Volatility of Sigma";
    pt->Sigma.Vtype = DOUBLE;
    pt->Sigma.Val.V_DOUBLE = 0.8;
    pt->Sigma.Viter = ALLOW;
    model->nvar++;

    pt->Rho.Vname = "Rho";
    pt->Rho.Vtype = DOUBLE;
    pt->Rho.Val.V_DOUBLE = -0.6;
    pt->Rho.Viter = ALLOW;
    model->nvar++;

}

return OK;
}

TYPEMOD Sabr1dim;

MAKEMOD(Sabr1dim);

```