

[Help](#)

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#include "
href../../mod/alsabr11d/alsabr11d_h_src.pdfalsabr11d.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->z0.Vname = "z0";
        pt->z0.Vtype = SPDOUBLE;
        pt->z0.Val.V_SPDOUBLE = 10.;
        pt->z0.Viter = ALLOW;
        model->nvar++;;

        pt->gam.Vname = "Gamma Exponent";
        pt->gam.Vtype = RGDOUBLE02;
        pt->gam.Val.V_RGDOUBLE02 = 1.90;
        pt->gam.Viter = ALLOW;
        model->nvar++;
```

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    pt->eta.Vname = "Eta";
    pt->eta.Vtype = SPDOUBLE;
    pt->eta.Val.V_SPDOUBLE = 0.01;
    pt->eta.Viter = ALLOW;
    model->nvar++;

    pt->Divid.Vname = "Annual Dividend Rate";
    pt->Divid.Vtype = DOUBLE;
    pt->Divid.Val.V_DOUBLE = 0.0;
    pt->Divid.Viter = ALLOW;
    model->nvar++;

    pt->R.Vname = "Annual Interest Rate";
    pt->R.Vtype = DOUBLE;
    pt->R.Val.V_DOUBLE = 10.;
    pt->R.Viter = ALLOW;
    model->nvar++;
}

return OK;
}

TYPEMOD alsabr11d;
MAKEMOD(alsabr11d);

```