

hawkes_trading

1 Description

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

2 Code Implementation

```
#ifndef _HAWKES_TRADING_H
#define _HAWKES_TRADING_H

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

#define TYPEMOD HAWKES_TRADING

/*HAWKES_TRADING model World*/

typedef struct TYPEMOD
{
    VAR Rho;
    VAR k_infty;
    VAR m1;
    VAR beta;
    VAR ioc;
    VAR ios;
    VAR nu;
    VAR DO;
    VAR SO;
    VAR kp0;
    VAR km0;
```

```
    VAR epsilon;  
    VAR q;  
} TYPEMOD;
```

```
#endif
```