

## Help

```
#include "jarrowyildirim1d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.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=0.0;
        pt->T.Viter=ALLOW;
        model->nvar++;

        pt->IO.Vname = "Current CPI";
        pt->IO.Vtype=PDOUBLE;
        pt->IO.Val.V_PDOUBLE=0.04;
        pt->IO.Viter=ALLOW;
        model->nvar++;

        pt->an.Vname = "Volatility Parameter a Nominal";
        pt->an.Vtype=PDOUBLE;
        pt->an.Val.V_PDOUBLE=0.07676;
        pt->an.Viter=ALLOW;
        model->nvar++;

        pt->ar.Vname = "Volatility Parameter a Creal";
        pt->ar.Vtype=PDOUBLE;
        pt->ar.Val.V_PDOUBLE=1.057;
        pt->ar.Viter=ALLOW;
        model->nvar++;
```

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pt->sigman.Vname = "Volatility Parameter sigma Nominal";
pt->sigman.Vtype=PDOUBLE;
pt->sigman.Val.V_PDOUBLE=0.007;
pt->sigman.Viter=ALLOW;
model->nvar++;

pt->sigmar.Vname = "Volatility Parameter sigma Creal";
;
pt->sigmar.Vtype=PDOUBLE;
pt->sigmar.Val.V_PDOUBLE=0.0111;
pt->sigmar.Viter=ALLOW;
model->nvar++;

pt->sigma_cpi.Vname = "Volatility of CPI";
pt->sigma_cpi.Vtype=PDOUBLE;
pt->sigma_cpi.Val.V_PDOUBLE=0.038;
pt->sigma_cpi.Viter=ALLOW;
model->nvar++;

pt->Rhonr.Vname = "Rho Nominal Creal";
pt->Rhonr.Vtype=DOUBLE;
pt->Rhonr.Val.V_DOUBLE=-0.11;
pt->Rhonr.Viter=ALLOW;
model->nvar++;

pt->Rhoncpi.Vname = "Rho Nominal CPI";
pt->Rhoncpi.Vtype=DOUBLE;
pt->Rhoncpi.Val.V_DOUBLE=0.;
pt->Rhoncpi.Viter=ALLOW;
model->nvar++;

pt->Rhorcpi.Vname = "Rho Creal CPI";
pt->Rhorcpi.Vtype=DOUBLE;
pt->Rhorcpi.Val.V_DOUBLE=0.0932;
pt->Rhorcpi.Viter=ALLOW;
model->nvar++;
```

```
    }  
    return OK;  
}
```

```
TYPEMOD JarrowYildirim1d;  
  
MAKEMOD(JarrowYildirim1d);
```

## References