1 pages

```
Help
#ifndef _MERHES1D_H
#define _MERHES1D_H
#include "optype.h"
#include "var.h"
#include "error_msg.h"
#include "enums.h"
#define TYPEMOD MERHES1D
/*1D MERTON-HESTON World*/
typedef struct TYPEMOD{
  VAR T;
  VAR SO;
  VAR Divid;
  VAR R;
  VAR Sigma0;
  VAR MeanReversion;
  VAR LongRunVariance;
  VAR Sigma;
  VAR Lambda;
  VAR Mean;
  VAR Variance;
  VAR Rho;
} TYPEMOD;
```

References

#endif