

Help

```
#include "mrc2d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"
#include "premia_obj.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->S01.Vname = "Spot 1";
        pt->S01.Vtype=PDOUBLE;
        pt->S01.Val.V_PDOUBLE=100.;
        pt->S01.Viter=ALLOW;
        model->nvar++;

        pt->S02.Vname = "Spot 2";
        pt->S02.Vtype=PDOUBLE;
        pt->S02.Val.V_PDOUBLE=100.;
        pt->S02.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++;

        pt->kappa.Vname = "kappa";
        pt->kappa.Vtype=DOUBLE;
        pt->kappa.Val.V_DOUBLE=0.2;
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    pt->kappa.Viter=ALLOW;
    model->nvar++;

    pt->c.Vname = "c";
    pt->c.Vtype=DOUBLE;
    pt->c.Val.V_DOUBLE=0.2;
    pt->c.Viter=ALLOW;
    model->nvar++;

    pt->a.Vname = "a";
    pt->a.Vtype=DOUBLE;
    pt->a.Val.V_DOUBLE=0.2;
    pt->a.Viter=ALLOW;
    model->nvar++;

}

return OK;
}

TYPEMOD mrc2d;
MAKEMOD(mrc2d);
```

References