Source | Model Presentation

variancegamma1d

1 Description

Description of this model is given in there

2 Code Implementation

```
#ifndef _VARIANCEGAMMA1D_H
#define _VARIANCEGAMMA1D_H

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

#define TYPEMOD VARIANCEGAMMA1D

/*1D VarianceGamma World*/
typedef struct TYPEMOD{
  VAR T;
  VAR S0;
  VAR Mu;
  VAR Divid;
  VAR R;
  VAR Sigma;
  VAR Theta;
  VAR Kappa;
} TYPEMOD;


#endif
```