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locvolhw1d

1 Description

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

2 Code Implementation

```
#ifndef _LOCVOLHW1D_H
#define _LOCVOLHW1D_H

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

#define TYPEMOD LOCVOLHW1D

/* LOCVOLHW1D World */
typedef struct TYPEMOD {
    VAR T;
    VAR S0;
    VAR csi;
    VAR kappa;
    VAR v;
    VAR beta;
    VAR rho;
    VAR f0t;
} TYPEMOD;

#endif
```

References