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Help
#include "lmm_jump1d.h"
#include "chk.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->l0.Vname = "Flat Initial Libor Rates";
        pt->l0.Vtype=PDOUBLE;
        pt->l0.Val.V_PDOUBLE=0.05;
        pt->l0.Viter=ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Flat Volatility Libor Rates";
        pt->Sigma.Vtype=PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE=0.2;
        pt->Sigma.Viter=ALLOW;
        model->nvar++;

    }
    return OK;
}
TYPEMOD LMM_JUMP1d;
MAKEMOD(LMM_JUMP1d);
```

References