

[Help](#)

```
#include "lmm1d.h"
#include "chk.h"
#include "model.h"

extern char* path_sep;

static PremiaEnumMember nbfact_members[] =
{
    {"1: Flat Volatility",1},
    {"2: Second Volatility factor",2},
    { NULL, NULLINT}
};

static DEFINE_ENUM(nbfact,nbfact_members);

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->NbFactors.Vname = "Number of Factors";
        pt->NbFactors.Vtype=ENUM;
        pt->NbFactors.Val.V_ENUM.value=1;
        pt->NbFactors.Val.V_ENUM.members=&nbfact;
        pt->NbFactors.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 LMM1d;
MAKEMOD(LMM1d);
```

References