

Help

```
#include "nonpar1d.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->S0.Vname = "Spot";
        pt->S0.Vtype=PDOUBLE;
        pt->S0.Val.V_PDOUBLE=100.;
        pt->S0.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->implied_volatility.Vname = "Implied Volatility";
        pt->implied_volatility.Vtype=FILENAME;
        pt->implied_volatility.Val.V_INT=0;
        pt->implied_volatility.Viter=FORBID;
        pt->implied_volatility.Vsetable = UNSETABLE;

        model->nvar++;
        if (( pt->implied_volatility.Val.V_FILENAME=malloc(sizeof(char)*MAX_PATH_LEN))==NULL)
            return MEMORY_ALLOCATION_FAILURE;
        sprintf( pt->implied_volatility.Val.V_FILENAME, "%s%simplified_volatility.dat", premia_data_dir,path_sep);
```

```
    }  
    return OK;  
}  
TYPEMOD NonPar1d;  
MAKEMOD(NonPar1d);
```

References