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jarrowyildirim1d

1 Description

2 Code Implementation

```
#ifndef _JarrowYildirim1D_H
#define _JarrowYildirim1D_H

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

#define TYPEMOD JarrowYildirim1D

/*1D Jarrow Yildirim World*/
typedef struct TYPEMOD{
    VAR T;
    VAR IO;
    VAR an;
    VAR ar;
    VAR sigman;
    VAR sigmar;
    VAR sigma_cpi;
    VAR Rhonr;
    VAR Rhoncpi;
    VAR Rhorcpi;
} TYPEMOD;

#endif
```

References