

[Help](#)

```
#include "jump1d.h"
#include "chk.h"
#include "error_msg.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.;
        pt->T.Viter=ALLOW;
        model->nvar++;

        pt->S0.Vname = "Spot";
        pt->S0.Vtype=PDOUBLE;
        pt->S0.Val.V_PDOUBLE=100.;
        pt->S0.Viter=ALLOW;
        model->nvar++;

        pt->Mu.Vname = "Trend";
        pt->Mu.Vtype=DOUBLE;
        pt->Mu.Val.V_DOUBLE=0.;
        pt->Mu.Viter=ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Volatility";
        pt->Sigma.Vtype=PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE=0.3;
        pt->Sigma.Viter=ALLOW;
        model->nvar++;
    }
}
```

```
pt->Divid.Vname = "Annual Dividend Rate";
pt->Divid.Vtype=DOUBLE;
pt->Divid.Val.V_DOUBLE=0.;
pt->Divid.Viter=ALLOW;
model->nvar++;

pt->R.Vname = "Annual Interest Rate";
pt->R.Vtype=DOUBLE;
pt->R.Val.V_DOUBLE=5.;
pt->R.Viter=ALLOW;
model->nvar++;

pt->Lambda.Vname = "Lambda";
pt->Lambda.Vtype=DOUBLE;
pt->Lambda.Val.V_DOUBLE=1;
pt->Lambda.Viter=ALLOW;
model->nvar++;

pt->Mean.Vname = "Jump Size";
pt->Mean.Vtype=DOUBLE;
pt->Mean.Val.V_DOUBLE=0.1;
pt->Mean.Viter=ALLOW;
model->nvar++;

}

return OK;
}

TYPEMOD Jump1dim;

MAKEMOD(Jump1dim);
```

## References