

Help

```
#include "alsabr21d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"
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->z0.Vname = "z0";
        pt->z0.Vtype=SPDOUBLE;
        pt->z0.Val.V_SPDOUBLE=0.05;
        pt->z0.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=10.;
        pt->R.Viter=ALLOW;
```

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model->nvar++;

pt->mu.Vname = "mu";
pt->mu.Vtype=SNDDOUBLE;
pt->mu.Val.V_SNDDOUBLE=-0.00005;
pt->mu.Viter=ALLOW;
model->nvar++;

pt->eta.Vname = "eta";
pt->eta.Vtype=SPDOUBLE;
pt->eta.Val.V_SPDOUBLE=0.1;
pt->eta.Viter=ALLOW;
model->nvar++;

pt->a1.Vname = "a1";
pt->a1.Vtype=SDOUBLE2;
pt->a1.Val.V_SDOUBLE2=3.0;
pt->a1.Viter=ALLOW;
model->nvar++;

pt->a2.Vname = "a2";
pt->a2.Vtype=SPDOUBLE;
pt->a2.Val.V_SPDOUBLE=0.5;
pt->a2.Viter=ALLOW;
model->nvar++;

pt->c1.Vname = "c1";
pt->c1.Vtype=PDOUBLE;
pt->c1.Val.V_PDOUBLE=1.5;
pt->c1.Viter=ALLOW;
model->nvar++;

pt->c2.Vname = "c2";
pt->c2.Vtype=PDOUBLE;
pt->c2.Val.V_PDOUBLE=1.5;
pt->c2.Viter=ALLOW;
model->nvar++;
}

return OK;
}
```

```
TYPEMOD alsabr21d;  
MAKEMOD(alsabr21d);
```

References