1 pages

```
Help
#ifndef _LMM_HESTON1D_H
#define _LMM_HESTON1D_H
#include "optype.h"
#include "var.h"
#include "error_msg.h"
#include "enums.h"
#define TYPEMOD LMM_HESTON1D
/*1D Libor Market Model Stochastic Volatility World: with 1
      or 2 factor*/
typedef struct TYPEMOD{
  VAR T;
  VAR NbFactors;
  VAR 10;
  VAR Sigma;
  VAR Sigma0;
  VAR MeanReversion;
  VAR LongRunVariance;
  VAR Sigma2;
  VAR Rho1;
  VAR Rho2;
} TYPEMOD;
#endif
```

References