

[Help](#)

```
#include "nig1d.h"
#include "chk.h"
#include "model.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->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;
model->nvar++;

pt->Sigma.Vname = "Sigma";
pt->Sigma.Vtype=SPDOUBLE;
pt->Sigma.Val.V_SPDOUBLE=0.12;
pt->Sigma.Viter=ALLOW;
model->nvar++;

pt->Theta.Vname = "Theta";
pt->Theta.Vtype=DOUBLE;
pt->Theta.Val.V_DOUBLE=-0.33;
pt->Theta.Viter=ALLOW;
model->nvar++;

pt->Kappa.Vname = "Kappa";
pt->Kappa.Vtype=SPDOUBLE;
pt->Kappa.Val.V_SPDOUBLE=0.16;
pt->Kappa.Viter=ALLOW;
model->nvar++;
}

return OK;
}

TYPEMOD NIG1dim;

MAKEMOD(NIG1dim);
```

References