```
    Help
#ifndef _LMM1D_CGMY_H
#define _LMM1D_CGMY_H

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

#define TYPEMOD LMM1D_CGMY

/*1D Libor Market Model CGMY Driven SDE*/
typedef struct TYPEMOD{
  VAR T;
  VAR l0;
  VAR Sigma;
  VAR C;
  VAR G;
  VAR M;
  VAR Y;

} TYPEMOD;


#endif
```

References