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jump1d

1 Description

We consider the following market model:

$$dS_t = (r - q)S_t dt + \sigma S_t \phi dN_t,$$

where $(N_t)_{t \in \mathbb{R}_+}$ is a Poisson process with constant intensity λ .

2 Code Implementation

```
#ifndef _JUMP1D_H
#define _JUMP1D_H

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

#define TYPEMOD JUMP1D

/*1D Jump World for Swing Options*/
typedef struct TYPEMOD{
    VAR T;
    VAR SO;
    VAR Mu;
    VAR Sigma;
    VAR Divid;
    VAR R;
    VAR Lambda;
    VAR Mean;
} TYPEMOD;

#endif
```