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local_vol

1 Description

2 Code Implementation

```
#ifndef _LOCAL_VOL_H
#define _LOCAL_VOL_H

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

#define TYPEMOD LOCAL_VOL

/* LOCAL_VOL World */
typedef struct TYPEMOD {
    VAR S0;
    VAR Interest;
    VAR Divid;
    VAR Eta;
    VAR Sigma;
} TYPEMOD;

#endif
```

References