

## Help

```
#include "rskould.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"
#include "premia_obj.h"

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->Transition_probabilities.Vname = "Transition prob
abilities";
        pt->Transition_probabilities.Vtype=FILENAME;
        pt->Transition_probabilities.Val.V_INT=0;
        pt->Transition_probabilities.Viter=FORBID;
        pt->Transition_probabilities.Vsetable = UNSETABLE;

        model->nvar++;
        if (( pt->Transition_probabilities.Val.V_FILENAME=mal
loc(sizeof(char)*MAX_PATH_LEN))==NULL)
            return MEMORY_ALLOCATION_FAILURE;
        sprintf( pt->Transition_probabilities.Val.V_FILENAME,
"%s%sKOU_Transition_probabilities.dat", premia_data_dir,
```

```
    path_sep);  
  
    }  
  
    return OK;  
}  
  
TYPEMOD RSKou1dim;  
  
MAKEMOD(RSKou1dim);
```

## References