

Help

```
#include "alsabr11d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.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->z0.Vname = "z0";
        pt->z0.Vtype=SPDOUBLE;
        pt->z0.Val.V_SPDOUBLE=10.;
        pt->z0.Viter=ALLOW;
        model->nvar++;;

        pt->gam.Vname = "Gamma Exponent";
        pt->gam.Vtype=RGDOUBLE02;
        pt->gam.Val.V_RGDOUBLE02=1.90;
        pt->gam.Viter=ALLOW;
        model->nvar++;

        pt->eta.Vname = "Eta";
        pt->eta.Vtype=SPDOUBLE;
        pt->eta.Val.V_SPDOUBLE=0.01;
        pt->eta.Viter=ALLOW;
```

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model->nvar++;

pt->Divid.Vname = "Annual Dividend Rate";
pt->Divid.Vtype=DOUBLE;
pt->Divid.Val.V_DOUBLE=0.0;
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++;
}

return OK;
}

TYPEMOD alsabr11d;
MAKEMOD(alsabr11d);
```

References