

[Help](#)

```
#include "lmm1d_cgmy.h"
#include "chk.h"
#include "model.h"

extern char* path_sep;

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=0.0;
        pt->T.Viter=ALLOW;
        model->nvar++;

        pt->l0.Vname = "Flat Initial Libor Rates";
        pt->l0.Vtype=PDOUBLE;
        pt->l0.Val.V_PDOUBLE=0.05;
        pt->l0.Viter=ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Flat Volatility Libor Rates";
        pt->Sigma.Vtype=PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE=0.2;
        pt->Sigma.Viter=ALLOW;
        model->nvar++;

        pt->C.Vname = "C";
        pt->C.Vtype=PDOUBLE;
        pt->C.Val.V_PDOUBLE=0.5;
        pt->C.Val.V_PDOUBLE=0.024400;
        pt->C.Viter=ALLOW;
        model->nvar++;

        pt->G.Vname = "G";
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    pt->G.Vtype=PDOUBLE;
    pt->G.Val.V_PDOUBLE=2;
    pt->G.Val.V_PDOUBLE=0.076500;
    pt->G.Viter=ALLOW;
    model->nvar++;

    pt->M.Vname = "M";
    pt->M.Vtype=PDOUBLE;
    pt->M.Val.V_PDOUBLE=3.5;
    pt->M.Val.V_PDOUBLE=7.551500;
    pt->M.Viter=ALLOW;
    model->nvar++;

    pt->Y.Vname = "Y";
    pt->Y.Vtype=PDOUBLE;
    pt->Y.Val.V_PDOUBLE=0.5;
    pt->Y.Val.V_PDOUBLE=1.294500;
    pt->Y.Viter=ALLOW;
    model->nvar++;
}
return OK;
}
TYPEMOD LMM1d_CGM;
MAKEMOD(LMM1d_CGM);
```

References