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   Help
#include "blackkarasinski1d.h"
#include "chk.h"
#include "error_msg.h"
#include "model.h"
#include "enums.h"

extern char* path_sep;

double MOD(GetYield)(TYPEMOD *pt)
{
  VAR *Par;
  Par = lookup_premia_enum_par (&(pt->flat_flag), 0);
  return Par[0].Val.V_PDOUBLE;
}

static int MOD(Init)(Model *model)
{
  VAR *Par;
  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->flat_flag.Vname = "Initial Yields Curve";
      pt->flat_flag.Vtype=ENUM;
      pt->flat_flag.Val.V_ENUM.value=0;
      pt->flat_flag.Val.V_ENUM.members=&PremiaEnumFlat;
      pt->flat_flag.Viter=FORBID;
      model->nvar++;
      Par = lookup_premia_enum_par (&(pt->flat_flag), 0);
      Par[0].Vname = "Yield Value";
      Par[0].Vtype=PDOUBLE;
      Par[0].Val.V_PDOUBLE=0.05;
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      Par[0].Viter=ALLOW;



      pt->r0.Vname = "Current Rate";
      pt->r0.Vtype=PDOUBLE;
      pt->r0.Val.V_PDOUBLE=0.05;
      pt->r0.Viter=ALLOW;
      model->nvar++;

      pt->a.Vname = "Speed of Mean Reversion";
      pt->a.Vtype=DOUBLE;
      pt->a.Val.V_DOUBLE=0.15;
      pt->a.Viter=ALLOW;
      model->nvar++;

      pt->Sigma.Vname = "Volatility";
      pt->Sigma.Vtype=PDOUBLE;
      pt->Sigma.Val.V_PDOUBLE=0.1;
      pt->Sigma.Viter=ALLOW;
      model->nvar++;
    }
  return OK;
}
TYPEMOD BlackKarasinski1d;
MAKEMOD(BlackKarasinski1d);
```

References