1 pages

```
Help
#ifndef _DOUBLEHES1D_H
#define _DOUBLEHES1D_H
#include "optype.h"
#include "var.h"
#define TYPEMOD DOUBLEHES1D
/* DOUBLEHES1D World */
typedef struct TYPEMOD {
  VAR T;
  VAR SO;
  VAR Divid;
  VAR R;
  VAR Sigma0;
  VAR MeanReversion;
  VAR Sigma;
  VAR Rho;
  VAR SigmaOV;
  VAR MeanReversionV;
  VAR LongRunVarianceV;
  VAR SigmaV;
  VAR RhoSV2;
  VAR RhoVV;
} TYPEMOD;
#endif
```

References