

copula

1 Description

Description of this model is given in [there](#)

2 Code Implementation

```
#ifndef _COPULA_H
#define _COPULA_H

#include "optype.h"
#include "var.h"
#include "error_msg.h"
#include "enums.h"

#define TYPEMOD COPULA

/* Copula model for CDO */

typedef struct TYPEMOD
{
    VAR Ncomp; /* number of companies */
    VAR r; /* interest rate */
    VAR t_copula; /* type of copula */
    VAR t_intensity; /* type of intensity */
    VAR t_recovery; /* Recovery */
} TYPEMOD;

#endif
```