

variancegamma1d

1 Description

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

2 Code Implementation

```
#ifndef _VARIANCEGAMMA1D_H
#define _VARIANCEGAMMA1D_H

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

#define TYPEMOD VARIANCEGAMMA1D

/*1D VarianceGamma World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR SO;
    VAR Mu;
    VAR Divid;
    VAR R;
    VAR Sigma;
    VAR Theta;
    VAR Kappa;
} TYPEMOD;

#endif
```