

ou1d

1 Description

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

2 Code Implementation

```
#ifndef _OU1D_H
#define _OU1D_H

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

#define TYPEMOD OU1D

/* OU1D World */
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR R;
    VAR Speed;
    VAR Sigma;
    VAR a1;
    VAR a2;
    VAR a3;
} TYPEMOD;

#endif
```