

[Help](#)

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#include "
href../../mod/local_vol/local_vol_h_src.pdflocal_vol.h"
#include "
href../../common/chk_h_src.pdfchk.h"
#include "
href../../common/error_msg_h_src.pdferror_msg.h"
#include "
href../../mod/hes1d/hes1d_pad/model_h_src.pdfmodel.h"

static int MOD(Init)(Model *model)
{
    TYPEMOD *pt = (TYPEMOD *)(model->TypeModel);

    if (model->init == 0)
    {
        model->init = 1;
        model->nvar = 0;

        pt->S0.Vname = "Spot";
        pt->S0.Vtype = PDOUBLE;
        pt->S0.Val.V_PDOUBLE = 100.55;
        pt->S0.Viter = ALLOW;
        model->nvar++;

        pt->Interest.Vname = "Annual Interest Rate";
        pt->Interest.Vtype = PDOUBLE;
        pt->Interest.Val.V_PDOUBLE = 5;
        pt->Interest.Viter = ALLOW;
        model->nvar++;

        pt->Eta.Vname = "Fractional Loss";
        pt->Eta.Vtype = PDOUBLE;
        pt->Eta.Val.V_PDOUBLE = 1;
        pt->Eta.Viter = ALLOW;
        model->nvar++;

        pt->Divid.Vname = "Annual Dividend Rate";
        pt->Divid.Vtype = PDOUBLE;
        pt->Divid.Val.V_PDOUBLE = 0.;
    }
}
```

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    pt->Divid.Viter = ALLOW;
    model->nvar++;

    pt->Sigma.Vname = "Volatility";
    pt->Sigma.Vtype = PDOUBLE;
    pt->Sigma.Val.V_PDOUBLE = 0.2;
    pt->Sigma.Viter = ALLOW;
    model->nvar++;
}

return OK;
}

TYPEMOD local_vol;
MAKEMOD(local_vol);

```