

bs1d_default

1 Description

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

2 Code Implementation

```
#ifndef _BS1D_DEFAULT_H
#define _BS1D_DEFAULT_H

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

#define TYPEMOD BS1D_DEFAULT

/* BS1D_DEFAULT World */
typedef struct TYPEMOD
{
    VAR S0;
    VAR Interest;
    VAR Sigma;
    VAR Intensity;
    VAR Recovery;
    VAR Counterparty;
} TYPEMOD;

#endif
```