

[Help](#)

```
#ifndef _HES1D_DEFAULT_H
#define _HES1D_DEFAULT_H

#include "
href../../../../common/optype_h_src.pdfoptype.h"
#include "
href../../../../common/var_h_src.pdfvar.h"
#include "
href../../../../common/error_msg_h_src.pdferror_msg.h"

#define TYPEMOD HES1D_DEFAULT

/*1D HESTON DEFAULT World*/

typedef struct TYPEMOD
{
    VAR T;
    VAR SO;
    VAR Divid;
    VAR R;
    VAR Sigma0;
    VAR MeanReversion;
    VAR LongRunVariance;
    VAR Sigma;
    VAR Rho;
    VAR Intensity;
    VAR Recovery;
} TYPEMOD;

#endif
```