

rskou1d

1 Description

Description of this model is given [here](#)

2 Code Implementation

```
#ifndef _RSKOU1D_H
#define _RSKOU1D_H

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

#define TYPEMOD RSKOU1D

/*1D Regime Switching Kou World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR S0;
    VAR Transition_probabilities;
} TYPEMOD;

#endif
```