

## [Help](#)

```
//////////OptimalExecution//////////
#include "
href../../mod/hawkes_trading/hawkes_trading_stdtd/hawkes_trading_stdtd_h_src.pdfst

static TYPEOPT OptimalExecution =
{
    {"Maturity", DATE, {0}, ALLOW, SETABLE},
    {"Initial Position",PDOUBLE, {100}, ALLOW, SETABLE},
};

static int OPT(Init)(Option *opt, Model *mod)
{
    TYPEOPT *pt = (TYPEOPT *) (opt->TypeOpt);

    if (opt->init == 0)
    {
        opt->init = 1;
        opt->nvar = 2;
        opt->nvar_setable = 2;

        (pt->Maturity).Val.V_DATE = 2.0;
        (pt->InitialPosition).Val.V_PDOUBLE = 1000.0;
    }

    return OK;
}

MAKEOPT(OptimalExecution);
```