

[Help](#)

```
#ifndef _HullWhite2D_H
#define _HullWhite2D_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"
#include "
href../../common/enums_h_src.pdfenums.h"

#define TYPEMOD HullWhite2D

/*2D HullWhite World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR flat_flag;
    VAR InitialYieldsu;
    VAR aR;
    VAR SigmaR;
    VAR bu;
    VAR Sigmau;
    VAR Rho;
} TYPEMOD;

extern double MOD(GetYield)(TYPEMOD *pt);
extern char *MOD(GetCurve)(TYPEMOD *pt);

#endif
```