Help

```
#include "
href../../mod/timehes1d/timehes1d_h_src.pdftimehes1d.h"
#include "
href../../common/chk_h_src.pdfchk.h"
#include "
href../../common/error_msg_h_src.pdferror_msg.h"
#include "
href../../mod/hes1d/hes1d_pad/model_h_src.pdfmodel.h"
#include "premia_obj.h"

static int MOD(Init)(Model *model)
{
  TYPEMOD *pt = (TYPEMOD *)(model->TypeModel);

  if (model->init == 0)
    {
      model->init = 1;
      model->nvar = 0;
      pt->T.Vname = "Current Date";
      pt->T.Vtype = DATE;
      pt->T.Val.V_DATE = 0.;
      pt->T.Viter = ALLOW;
      model->nvar++;

      pt->S0.Vname = "Spot";
      pt->S0.Vtype = PDOUBLE;
      pt->S0.Val.V_PDOUBLE = 100.;
      pt->S0.Viter = ALLOW;
      model->nvar++;

      pt->Divid.Vname = "Annual Dividend Rate";
      pt->Divid.Vtype = DOUBLE;
      pt->Divid.Val.V_DOUBLE = 0.;
      pt->Divid.Viter = ALLOW;
      model->nvar++;

      pt->R.Vname = "Annual Interest Rate";
      pt->R.Vtype = DOUBLE;
      pt->R.Val.V_DOUBLE = 5.;
```

```
      pt->R.Viter = ALLOW;
      model->nvar++;

      pt->Sigma0.Vname = "Current Variance";
      pt->Sigma0.Vtype = DOUBLE;
      pt->Sigma0.Val.V_DOUBLE = 0.04;
      pt->Sigma0.Viter = ALLOW;
      model->nvar++;

      pt->MeanReversion.Vname = "Mean Reversion";
      pt->MeanReversion.Vtype = DOUBLE;
      pt->MeanReversion.Val.V_DOUBLE = 3.;
      pt->MeanReversion.Viter = ALLOW;
      model->nvar++;


      pt->TimeDepParameters.Vname = "Piecewise Constant Parameters";
      pt->TimeDepParameters.Vtype = FILENAME;
      pt->TimeDepParameters.Val.V_FILENAME = NULL;
      pt->TimeDepParameters.Viter = FORBID;
      pt->TimeDepParameters.Vsetable = SETABLE;
      model->nvar++;

      if ((pt->TimeDepParameters.Val.V_FILENAME = malloc(sizeof(char) * MAX_PATH
        return MEMORY_ALLOCATION_FAILURE;
      sprintf(pt->TimeDepParameters.Val.V_FILENAME, "%s%sHeston_TimeDepParameter

      pt->TimeStep.Vname = "Interval of constance";
      pt->TimeStep.Vtype = PDOUBLE;
      pt->TimeStep.Val.V_PDOUBLE = 0.25;
      pt->TimeStep.Viter = FORBID;
      pt->TimeStep.Vsetable = SETABLE;
      model->nvar++;
    }

  return OK;
}

TYPEMOD TimeHeston1dim;
MAKEMOD(TimeHeston1dim);
```