

sli

1 Description

Description of this model is given in [there](#)

2 Code Implementation

```
#ifndef _SLI_H
#define _SLI_H

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

#define TYPEMOD SLI

/* SLI World */
typedef struct TYPEMOD
{
    VAR Ncomp; /* number of companies */
    VAR r; /* interest rate */
    VAR Recovery;
    VAR Intensity;
    /* Parameters for Y */
    VAR YO;
    VAR alpha;
    VAR sigma;
    VAR gamma;
} TYPEMOD;

#endif
```