

[Help](#)

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#include "
href../../mod/bmspectraly_negative1d/bmspectraly_negative1d_h_src.pdfbmspectraly
#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"

extern char *path_sep;

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";
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    pt->R.Vtype = DOUBLE;
    pt->R.Val.V_DOUBLE = 2.020134003;
    pt->R.Viter = ALLOW;
    model->nvar++;

    pt->Sigma.Vname = "Sigma";
    pt->Sigma.Vtype = PDOUBLE;
    pt->Sigma.Val.V_PDOUBLE = 0.173205081;
    pt->Sigma.Viter = ALLOW;
    model->nvar++;

    pt->AlphaMinus.Vname = "AlphaMinus";
    pt->AlphaMinus.Vtype = RGDOUBLE02;
    pt->AlphaMinus.Val.V_RGDOUBLE02 = 0.25;
    pt->AlphaMinus.Viter = ALLOW;
    model->nvar++;

    pt->LambdaMinus.Vname = "LambdaMinus";
    pt->LambdaMinus.Vtype = SPDOUBLE;
    pt->LambdaMinus.Val.V_SPDOUBLE = 20.;
    pt->LambdaMinus.Viter = ALLOW;
    model->nvar++;

    pt->CMinus.Vname = "Cminus";
    pt->CMinus.Vtype = PDOUBLE;
    pt->CMinus.Val.V_PDOUBLE = 6.1741715;
    pt->CMinus.Viter = ALLOW;
    model->nvar++;

}

return OK;
}

TYPEMOD Bmspectrally_negative1dim;

MAKEMOD(Bmspectrally_negative1dim);

```