

## [Help](#)

```
#include "
href../../mod/lmm1d_cgmy/lmm1d_cgmy_h_src.pdf/lmm1d_cgmy.h"
#include "
href../../common/chk_h_src.pdf/chk.h"
#include "
href../../mod/hes1d/hes1d_pad/model_h_src.pdf/model.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 = 0.0;
        pt->T.Viter = ALLOW;
        model->nvar++;

        pt->l0.Vname = "Flat Initial Libor Rates";
        pt->l0.Vtype = PDOUBLE;
        pt->l0.Val.V_PDOUBLE = 0.05;
        pt->l0.Viter = ALLOW;
        model->nvar++;

        pt->Sigma.Vname = "Flat Volatility Libor Rates";
        pt->Sigma.Vtype = PDOUBLE;
        pt->Sigma.Val.V_PDOUBLE = 0.2;
        pt->Sigma.Viter = ALLOW;
        model->nvar++;

        pt->C.Vname = "C";
        pt->C.Vtype = PDOUBLE;
        pt->C.Val.V_PDOUBLE = 0.5;
        pt->C.Val.V_PDOUBLE = 0.024400;
    }
}
```

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    pt->C.Viter = ALLOW;
    model->nvar++;

    pt->G.Vname = "G";
    pt->G.Vtype = PDOUBLE;
    pt->G.Val.V_PDOUBLE = 2;
    pt->G.Val.V_PDOUBLE = 0.076500;
    pt->G.Viter = ALLOW;
    model->nvar++;

    pt->M.Vname = "M";
    pt->M.Vtype = PDOUBLE;
    pt->M.Val.V_PDOUBLE = 3.5;
    pt->M.Val.V_PDOUBLE = 7.551500;
    pt->M.Viter = ALLOW;
    model->nvar++;

    pt->Y.Vname = "Y";
    pt->Y.Vtype = PDOUBLE;
    pt->Y.Val.V_PDOUBLE = 0.5;
    pt->Y.Val.V_PDOUBLE = 1.294500;
    pt->Y.Viter = ALLOW;
    model->nvar++;
}
return OK;
}
TYPEMOD LMM1d_CGM;
MAKEMOD(LMM1d_CGM);

```