

## [Help](#)

```
#include "  
href../../mod/variancegamma2d/variancegamma2d_h_src.pdfvariancegamma2d.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"  
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->S01.Vname = "Spot 1";  
        pt->S01.Vtype = PDOUBLE;  
        pt->S01.Val.V_PDOUBLE = 100.;  
        pt->S01.Viter = ALLOW;  
        model->nvar++;  
  
        pt->S02.Vname = "Spot 2";  
        pt->S02.Vtype = PDOUBLE;  
        pt->S02.Val.V_PDOUBLE = 100.;  
        pt->S02.Viter = ALLOW;  
        model->nvar++;  
  
        pt->R.Vname = "Annual Interest Rate";  
        pt->R.Vtype = DOUBLE;  
        pt->R.Val.V_DOUBLE = 10.;  
        pt->R.Viter = ALLOW;
```

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model->nvar++;

pt->ap.Vname = "a+";
pt->ap.Vtype = PDOUBLE;
pt->ap.Val.V_PDOUBLE = 20.4499;
pt->ap.Viter = ALLOW;
model->nvar++;

pt->am.Vname = "a-";
pt->am.Vtype = PDOUBLE;
pt->am.Val.V_PDOUBLE = 24.4499;
pt->am.Viter = ALLOW;
model->nvar++;

pt->lambda.Vname = "lambda";
pt->lambda.Vtype = PDOUBLE;
pt->lambda.Val.V_PDOUBLE = 10.;
pt->lambda.Viter = ALLOW;
model->nvar++;

pt->alpha.Vname = "alpha";
pt->alpha.Vtype = RGDOUBLE;
pt->alpha.Val.V_RGDOUBLE = 0.4;
pt->alpha.Viter = ALLOW;
model->nvar++;

}

return OK;
}

TYPEMOD variancegamma2d;
MAKEMOD(variancegamma2d);

```