

[Help](#)

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#include "
href../../mod/kou1d/kou1d_h_src.pdfkou1d.h"
#include "
href../../common/chk_h_src.pdfchk.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->Mu.Vname = "Trend";
        pt->Mu.Vtype = DOUBLE;
        pt->Mu.Val.V_DOUBLE = 0.;
        pt->Mu.Viter = ALLOW;
        model->nvar++;

        pt->Divid.Vname = "Annual Dividend Rate";
        pt->Divid.Vtype = DOUBLE;
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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=10.;
pt->R.Val.V_DOUBLE = 5.12711;
pt->R.Viter = ALLOW;
model->nvar++;

pt->Sigma.Vname = "Sigma";
pt->Sigma.Vtype = DOUBLE;
//pt->Sigma.Val.V_DOUBLE=0.2;
pt->Sigma.Val.V_DOUBLE = 0.3;
pt->Sigma.Viter = ALLOW;
model->nvar++;

pt->Lambda.Vname = "Intensity of Jump Lambda";
pt->Lambda.Vtype = SPDOUBLE;
//pt->Lambda.Val.V_SPDOUBLE=1.;
//pt->Lambda.Val.V_SPDOUBLE=0.33;
pt->Lambda.Val.V_SPDOUBLE = 7;
pt->Lambda.Viter = ALLOW;
model->nvar++;

pt->LambdaPlus.Vname = "LambdaPlus";
pt->LambdaPlus.Vtype = RGDOUBLE1;
//pt->LambdaPlus.Val.V_RGDOUBLE1=6.;
//pt->LambdaPlus.Val.V_RGDOUBLE1=9.6;
pt->LambdaPlus.Val.V_RGDOUBLE1 = 50.;
pt->LambdaPlus.Viter = ALLOW;
model->nvar++;

pt->LambdaMinus.Vname = "LambdaMinus";
pt->LambdaMinus.Vtype = SPDOUBLE;
//pt->LambdaMinus.Val.V_SPDOUBLE=4.;
//pt->LambdaMinus.Val.V_SPDOUBLE=3.1;
pt->LambdaMinus.Val.V_SPDOUBLE = 25;
pt->LambdaMinus.Viter = ALLOW;
model->nvar++;

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    pt->P.Vname = "Probability of Positive Jump";
    pt->P.Vtype = RGDOUBLE;
    //pt->P.Val.V_RGDOUBLE=0.5;
    //pt->P.Val.V_RGDOUBLE=0.2;
    pt->P.Val.V_RGDOUBLE = 0.6;
    pt->P.Viter = ALLOW;
    model->nvar++;

}

return OK;
}

```

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TYPEMOD Kou1dim;

MAKEMOD(Kou1dim);

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