

# inflation\_lmm\_heston1d

## 1 Description

## 2 Code Implementation

```
#ifndef _INFLATION_LMM_HESTON1D_H
#define _INFLATION_LMM_HESTON1D_H

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

#define TYPEMOD INFLATION_LMM_HESTON1D

/*1D INFLATION Libor Market Model Stochastic Volatility World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR IO;
    VAR SigmaI;
    VAR F0;
    VAR SigmaF;
    VAR Sigma0;
    VAR SpeedMeanReversion;
    VAR LongRunVariance;
    VAR Sigma2;
    VAR RhoFI;
    VAR RhoFV;
    VAR RhoIV;
    VAR RhoI;
} TYPEMOD;
```

#endif