

[Source](#) | [Model Presentation](#)

hes1d

1 Description

2 Code Implementation

```
#ifndef _HES1D_H
#define _HES1D_H

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

#define TYPEMOD HES1D

/*1D HESTON World*/
typedef struct TYPEMOD{
VAR T;
VAR S0;
VAR Divid;
VAR R;
VAR Sigma0;
VAR MeanReversion;
VAR LongRunVariance;
VAR Sigma;
VAR Rho;
} TYPEMOD;

int MOD(Get)(int user,Planning* pt_plan,Model *model);
int MOD>Show)(int user,Planning *pt_plan,Model *model);
int MOD(Check)(int user,Planning *pt_plan,Model *model);
int MOD(Init)(Model *model) ;

#endif
```