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bs2d

1 Description

$$\frac{dS_t^i}{S_t^i} = (r - \delta_i)dt + \sigma_i dW_t^i, \quad S_0^i = s_i, \quad i = 1, 2$$

where (W_t^1, W_t^2) are correlated Brownian motion with the correlation ρ .

2 Code Implementation

```
#ifndef _BS2D_H
#define _BS2D_H

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

#define TYPEMOD BS2D

typedef struct TYPEMOD
{
    VAR T;
    VAR S01;
    VAR Mu1;
    VAR Sigma1;
    VAR Divid1;
    VAR S02;
    VAR Mu2;
    VAR Sigma2;
    VAR Divid2;
    VAR Rho;
}
```

```
VAR R;  
} TYPEMOD;
```

```
#endif
```