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```

#ifndef _BS2D_STD2D_H
#define _BS2D_STD2D_H

#include "bs2d/bs2d.h"
#include "std2d/std2d.h"

#include "pnl/pnl_mathtools.h"
#include "pnl/pnl_random.h"
#include "numfunc.h"
#include "transopt.h"
#include "math/linsys.h"
#include <float.h>

/*
static int Delta_Operator(double u1,double d1,double u2,
    double d2,double stock1,double stock2,double puu, double pud,
    double pdu, double pdd,double *ptdelta1,double *ptdelta2)
{
    *ptdelta1=((d2-1.)*(pdu-puu)+(u2-1.)*(pud-pdd))/(stock2*(
        u1-d1)*(u2-d2));
    *ptdelta2=((d1-1.)*(pud-puu)+(u1-1.)*(pdu-pdd))/(stock1*(
        u1-d1)*(u2-d2));

    return OK;
}
*/

extern int MOD_OPT(Delta_Operator)(double u1, double d1,
    double u2, double d2, double stock1, double stock2, double puu,
    double pud, double pdu, double pdd, double *ptdelta1, double *pt
    delta2);

#endif

```

## References