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```
#ifndef _FPS2D_H
#define _FPS2D_H

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

#define TYPEMOD FPS2D

/*2D Fouque Papanicolau Sircar World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR SO;
    VAR Divid;
    VAR R;
    VAR InitialSlow;
    VAR InitialFast;
    VAR SigmaSlow;
    VAR SigmaFast;
    VAR MeanReversionSlow;
    VAR MeanReversionFast;
    VAR LongRunVarianceSlow;
    VAR LongRunVarianceFast;
    VAR Rho1;
    VAR Rho2;
    VAR Rho12;
} TYPEMOD;

#endif
```

References