```
   Help
#include  "mrc2d_std2d.h"

#if defined(PremiaCurrentVersion) && PremiaCurrentVersion <
     (2012+2) //The "#else" part of the code will be freely av
    ailable after the (year of creation of this file + 2)
static int CHK_OPT(MC_WISHART)(void *Opt, void *Mod)
{
  return NONACTIVE;
}
int CALC(AP_EXPANSION_MRC2D)(void*Opt,void *Mod,Pricing
    Method *Met)
{
  return AVAILABLE_IN_FULL_PREMIA;
}
#else
//NumFunc_2d *p
static int ap_expansion_mrc2d(double t,double s1,double s2,
    double r,double kappa,double c,double a,double *ptprice)
{
  *ptprice=0.;

  return OK;
}

int CALC(AP_EXPANSION_MRC2D)(void *Opt,void *Mod,Pricing
    Method *Met)
{
  TYPEOPT* ptOpt=(TYPEOPT*)Opt;
  TYPEMOD* ptMod=(TYPEMOD*)Mod;

  double r;

  r=log(1.+ptMod->R.Val.V_DOUBLE/100.);
  //ptOpt->PayOff.Val.V_NUMFUNC_2,
  return ap_expansion_mrc2d(
                       ptOpt->Maturity.Val.V_DATE-ptMod->T.
    Val.V_DATE,
                       ptMod->S01.Val.V_PDOUBLE,ptMod->S02.
    Val.V_PDOUBLE,
                       r,
```

```
                          ptMod->kappa.Val.V_PDOUBLE,
                                 ptMod->c.Val.V_PDOUBLE,
                                 ptMod->a.Val.V_PDOUBLE,
                           &(Met->Res[0].Val.V_DOUBLE)
                          );
}

static int CHK_OPT(AP_EXPANSION_MRC2D)(void *Opt, void *
    Mod)
{
  if ((strcmp( ((Option*)Opt)->Name,"CallMaximumEuro")==0))
    return OK;
  return  WRONG;
}

#endif //PremiaCurrentVersion

static int MET(Init)(PricingMethod *Met,Option *Opt)
{
  //int type_generator;
  if ( Met->init == 0)
    {
      Met->init=1;
    }

  return OK;
}

PricingMethod MET(AP_EXPANSION_MRC2D)=
{
  "AP_EXPANSION_MRC2D",
  {{" ",PREMIA_NULLTYPE,{0},FORBID}},
  CALC(AP_EXPANSION_MRC2D),
  {{"Price",DOUBLE,{100},FORBID}},
  CHK_OPT(AP_EXPANSION_MRC2D),
  CHK_ok,
  MET(Init)
};
```

References