Source | Model Presentation

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
```