

[Help](#)

```
#ifndef _MER2D_H
#define _MER2D_H

#include "
href../../../../common/optype_h_src.pdfoptype.h"
#include "
href../../../../common/var_h_src.pdfvar.h"
#include "
href../../../../common/error_msg_h_src.pdferror_msg.h"
#include "
href../../../../common/enums_h_src.pdfenums.h"

#define TYPEMOD MER2D

/*2D Merton World*/
typedef struct TYPEMOD
{
    VAR T;
    VAR S01;
    VAR S02;
    VAR Sigma1;
    VAR Sigma2;
    VAR R;
    VAR Lambda;
    VAR Mean1;
    VAR Variance1;
    VAR Mean2;
    VAR Variance2;
    VAR rho1;
    VAR rho2;
} TYPEMOD;

#endif
```