

# mer2d

## 1 Description

Description of this model is given in [there](#).

## 2 Code Implementation

```
#ifndef _MER2D_H
#define _MER2D_H

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