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```
#ifndef _BS2D_STD2D_H
#define _BS2D_STD2D_H

#include "bs2d.h"
#include "std2d.h"

#include "mathtools.h"
#include "random.h"
#include "numfunc.h"
#include "transopt.h"
#include "linsys.h"
#include <float.h>

static int Delta_Operator(double u1,double d1,
    double u2,double d2,double stock1,double stock2,
    double puu, double pud,double pdu, double pdd,double *
    ptdelta1,double *ptdelta2)
{
    *ptdelta1=((d2-1.)*(pdu-puu)+(u2-1.)*(pud-pd
    d))/(stock2*(u1-d1)*(u2-d2));
    *ptdelta2=((d1-1.)*(pud-puu)+(u1-1.)*(pdu-pd
    d))/(stock1*(u1-d1)*(u2-d2));

    return OK;
}

#endif
```

References