```
>  restart:readlib(mtaylor):
>  dX[1] := sigma[1]*dW[1] + a[1]*dt;
>  dX[2] := sigma[2]*dW[2] + a[2]*dt;
```

$$dX_1 := \sigma_1 dW_1 + a_1 dt$$
$$dX_2 := \sigma_2 dW_2 + a_2 dt$$

```
>  xp1 := mtaylor( arctan(  (X[2]+dX[2])/(X[1]+dX[1]) )
>  - arctan(X[2]/X[1]),[dt,dW[1],dW[2]],3,[2,1,1]):
>  xp2 := subs(dW[1]^2 = dt, dW[2]^2=dt, xp1 ):
>  xp2 := subs(dW[1] = rho*dW[2], xp2):
>  xp2 := subs( dW[2]^2 = dt, xp2):
>  drift := normal( coeff( xp2, dt,1 )  )  ;
```

$$drift := -\frac{-a_2 X_1{}^3 - a_2 X_1 X_2{}^2 + X_2 a_1 X_1{}^2 + X_2{}^3 a_1 - X_2 \sigma_1{}^2 X_1 + \sigma_2 \sigma_1 \rho\, X_1{}^2 - \sigma_2 \sigma_1 \rho\, X_2{}^2 + \sigma_2{}^2 X_2 X_1}{(X_1{}^2 + X_2{}^2)^2}$$